

Edgar Filing: STATE STREET CORP - Form 13F-HR

STATE STREET CORP
Form 13F-HR
August 01, 2002

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington D.C. 20549

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: June 30, 2002

Check here if amendment Amendment Number

Institutional Investment Manager filing this report:

Name: State Street Corporation
Address: 225 Franklin Street
Boston, Massachusetts 02110

Form 13F File Number: 28-399

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person signing this report on behalf of the reporting manager:

Name: Frederick P. Baughman

Title Senior Vice President, Controller and Chief Accounting Officer

Telephone: 617-786-3000

Signature, Place, and Date of Signing:

/s/ FREDERICK P. BAUGHMAN ----- [Signature]	Boston, Massachusetts ----- [City, State]	July 25, 2002 ----- [Date]
---	---	----------------------------------

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:
(if there are no entries in this list, omit this section.)

Edgar Filing: STATE STREET CORP - Form 13F-HR

13F File Number	Name
28-5798	Roy A. Hammer

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	10
Form 13F Information Table Entry Total:	3,319
Form 13F Information Table Value Total:	302,221,461
	(thousands)

List of Other Included Managers:

Provide a numbered list of the names(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report. [If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
1	28-1932	Frederick Ballou
2	28-3602	Francis L. Coolidge
3	28-2710	F. Davis Dossori, Jr.
4	28-3488	Nicholas A. Grace
5	28-5798	Roy A. Hammer
6	28-6740	Edward J. Joyce
7	28-5796	George H. Kidder
8	28-1487	Peter B. Loring
9	28-4282	Dean Ridlon
10	28-6281	Michael B. Elefante

State Street Corporation
SEC13F Report - June 30, 2002

Name of	Title of	Cusip	Fair Market	Shares	Investment Discretion	
					Sole	Shared as

Edgar Filing: STATE STREET CORP - Form 13F-HR

Issuer	Class	Number	Value	Prin Amt	Defined		
DAIMLERCHRYSLER AG	ORD	D1668R12	2,319,766	48,098	47,930	168	
DEUTSCHE BANK AG NAM	ORD	D1819089	1,804,201	25,956	25,811	145	
ACE LTD	ORD	G0070K10	177,062,162	5,603,233	5,603,043	190	
AMDOCS LTD	ORD	G0260210	3,698,495	489,867	390,646	83,496	15,
ARCH CAP GROUP LTD	ORD	G0450A10	504,082	17,907	17,907		
BUNGE LIMITED	COM	G1696210	1,430,580	67,800	67,800		
COOPER INDS LTD	CL A	G2418210	87,076,813	2,215,695	2,206,313	8,882	
EVEREST RE GROUP LTD	COM	G3223R10	14,599,872	260,945	260,945		
FRESH DEL MONTE PROD	ORD	G3673810	1,010,500	40,420	39,620	800	
GARMIN LTD	ORD	G3726010	394,518	17,892	17,892		
GLOBALSANTAFE CORP	SHS	G3930E10	19,151,263	700,229	676,825	1,728	21,
HELEN OF TROY CORP L	COM	G4388N10	232,578	19,981	19,981		
INGERSOLL-RAND COMPA	CL A	G4776G10	144,547,094	3,165,727	3,152,089	7,288	6,
IPC HLDGS LTD	ORD	G4933P10	546,330	17,889	17,889		
LORAL SPACE & COMMUN	COM	G5646210	324,483	327,761	314,198	13,563	
NOBLE CORPORATION	SHS	G6542210	126,069,028	3,266,037	3,151,816	88,396	25,
PARTNERRE LTD	COM	G6852T10	770,717	15,745	15,745		
RENAISSANCE RE HLDGS	COM	G7496G10	3,855,297	105,336	105,336		
STEWART W P & CO LTD	COM	G8492210	278,984	10,932	10,932		
HILFIGER TOMMYCORP	ORD	G8915Z10	442,946	30,932	30,932		
TRANSOCEAN INC	ORD	G9007810	192,146,656	6,168,432	6,096,601	39,735	32,
WHITE MTNS INS GROUP	COM	G9618E10	7,018,071	22,174	22,124	50	
WILLIS GROUP HOLDING	SHS	G9665510	1,151,191	34,980	34,900	80	
XOMA LTD	ORD	G9825R10	263,136	65,949	65,949		
XL CAP LTD	CL A	G9825510	193,942,756	2,289,761	2,288,361	1,400	
UBS AG	NAMEN AKT	H8920M85	39,876,428	799,287	212,564	586,723	
CHECK POINT SOFTWARE	ORD	M2246510	2,127,333	156,883	156,883		
TARO PHARMACEUTICAL	ORD	M8737E10	993,648	40,524	40,524		
VERISITY LTD	ORD	M9738511	341,598	19,700	19,700		
ASML HLDG NV	N Y SHS	N0705911	6,916,160	457,418	58,541	398,877	
CORE LABORATORIES N	COM	N2271710	219,737	18,281	18,281		
ROYAL CARIBBEAN CRUI	COM	V7780T10	4,162,957	213,485	207,485	6,000	
FLEXTRONICS INTL LTD	ORD	Y2573F10	25,277,283	3,545,201	2,609,351	935,850	
GENERAL MARITIME COR	SHS	Y2692M10	214,080	22,300	22,300		
OMI CORP NEW	COM	Y6476W10	206,877	50,458	50,458		
TEEKAY SHIPPING MARS	COM	Y8564W10	5,248,860	142,207	98,817	36,090	7,
AAON INC	COM PAR \$0	00036020	1,016,864	54,175	54,175		
AAR CORP	COM	00036110	2,790,669	273,595	273,495	100	
ABB LTD	SPONSORED	00037520	506,277	56,253	56,253		
ABC BANCORP	COM	00040010	1,381,792	92,800	92,800		
A C MOORE ARTS & CRA	COM	00086T10	841,551	17,773	17,773		
A D C TELECOMMUNICAT	COM	00088610	42,391,717	18,511,667	18,456,222	51,635	3,
ADE CORP MASS	COM	00089C10	1,080,788	94,392	94,192	200	
ABN AMRO HLDG NV	SPONSORED	00093710	2,336,324	129,293	129,293		
ABM INDS INC	COM	00095710	9,661,152	556,518	556,318	200	
AEP INDS INC	COM	00103110	735,276	20,712	20,712		
AFC ENTERPRISES INC	COM	00104Q10	4,315,062	138,082	138,082		
Page Total			1,133,283,952				

Page 1 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shares Oth
----------------	----------------	--------------	-------------------	-----------------	-----------------	------------------------------	------------

Edgar Filing: STATE STREET CORP - Form 13F-HR

AFLAC INC	COM	00105510	427,556,224	13,361,132	13,162,031	165,351	33,7
AGCO CORP	COM	00108410	27,688,810	1,419,939	1,418,739	1,080	1
AGL RES INC	COM	00120410	23,222,968	1,000,990	1,000,340	650	
AES CORP	COM	00130H10	60,736,915	11,206,073	11,149,534	54,899	1,6
AK STL HLDG CORP	COM	00154710	12,751,022	995,396	988,986	6,030	3
AMB PROPERTY CORP	COM	00163T10	24,443,283	788,493	788,153	340	
AMC ENTMT INC	COM	00166910	3,870,025	272,537	272,537		
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	6,567,340	252,590	252,590		
AMN HEALTHCARE SERVI	COM	00174410	3,101,780	88,597	88,597		
AMR CORP	COM	00176510	75,539,527	4,480,399	3,511,038	968,921	4
AOL TIME WARNER INC	COM	00184A10	1,502,058,002	102,111,353	101,006,688	956,456	148,2
APAC CUSTOMER SERVIC	COM	00185E10	1,604,457	271,942	271,942		
AT&T CORP	COM	00195710	1,077,823,476	100,731,166	90,227,722	10,211,315	292,1
ATMI INC	COM	00207R10	8,947,552	399,980	397,140	2,840	
AT&T WIRELESS SVCS I	COM	00209A10	336,863,106	57,583,437	57,210,724	302,126	70,5
AVI BIOPHARMA INC	COM	00234610	226,674	77,100	77,100		
AVX CORP NEW	COM	00244410	9,153,585	560,538	558,838	1,700	
AXT INC	COM	00246W10	2,185,594	273,884	273,884		
AAIPHARMA INC	COM	00252W10	2,675,457	119,015	119,015		
AARON RENTS INC	COM	00253520	3,420,850	142,833	142,833		
AARON RENTS INC	CL A	00253530	344,250	15,300	15,300		
ABBOTT LABS	COM	00282410	1,412,631,237	37,520,086	36,093,180	761,177	665,7
ABERCROMBIE & FITCH	CL A	00289620	22,651,670	939,124	930,218	6,756	2,1
ABGENIX INC	COM	00339B10	4,987,278	508,906	508,056	750	1
ABIOMED INC	COM	00365410	1,266,202	149,334	149,034	300	
ACACIA RESH CORP	COM	00388110	1,413,105	199,029	199,007		
ACADIA RLTY TR	COM SH BEN	00423910	1,481,384	181,765	181,765		
ACCLAIM ENTMT INC	COM PAR \$0	00432520	2,256,248	639,164	639,164		
ACCREDO HEALTH INC	COM	00437V10	15,081,089	326,855	325,525	1,230	1
ACME COMMUNICATION I	COM	00463110	520,100	70,762	68,062	2,700	
ACTIVISION INC NEW	COM NEW	00493020	29,184,405	1,004,281	1,002,281	2,000	
ACTION PERFORMANCE C	COM	00493310	8,999,932	284,808	284,408		4
ACTEL CORP	COM	00493410	5,775,665	274,770	274,750	20	
ACTERNA CORP	COM	00503U10	484,891	1,179,785	1,179,545	100	1
ACTIVE POWER INC	COM	00504W10	1,619,066	448,495	448,495		
ACTRADE FINL TECHNOL	COM	00507P10	741,768	71,187	71,187		
ACTUATE CORP	COM	00508B10	2,329,960	517,769	514,469	3,200	1
ACTUANT CORP	CL A NEW	00508X20	2,119,425	51,380	51,240	140	
ACUITY BRANDS INC	COM	00508Y10	10,860,285	596,719	596,674	45	
ACXIOM CORP	COM	00512510	15,957,910	912,402	907,862	4,140	4
ADAPTEC INC	COM	00651F10	10,118,159	1,282,403	1,256,401	25,742	2
ADECCO SA	SPONSORED	00675410	301,618	20,311	20,311		
ADMINISTAFF INC	COM	00709410	4,542,880	454,288	445,714	3,899	4,6
ADOBE SYS INC	COM	00724F10	159,646,284	5,601,624	5,589,379	11,365	8
ADOLOR CORP	COM	00724X10	5,238,388	465,221	405,082	60,139	
ADTRAN INC	COM	00738A10	6,946,528	365,626	365,376	150	1
ADVANCED AUTO PARTS	COM	00751Y10	2,940,650	53,947	53,947		
ADVANCED DIGITAL INF	COM	00752510	5,826,116	691,117	690,997	20	1
ADVANCED MARKETING S	COM	00753T10	2,733,837	149,390	149,390		
ADVANCED FIBRE COMMU	COM	00754A10	13,280,346	802,923	801,003	1,620	3
Page Total			5,362,717,323				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Sha Oth
ADVANCED TISSUE SCIE	COM	00755F10	1,052,917	731,193	731,193		
ADVANCED NEUROMODULA	COM	00757T10	2,228,726	73,073	73,073		
ADVO INC	COM	00758510	11,949,259	313,876	313,876		
AEGIS RLTY INC	COM	00760P10	2,684,752	239,710	239,710		
ADVANTEST CORP	SPONSORED	00762U10	5,944,715	379,854	34,475	345,379	
ADVISORY BRD CO	COM	00762W10	1,479,063	40,813	40,813		
AEROFLEX INC	COM	00776810	8,363,748	1,203,417	1,202,417	900	
AEROPOSTALE	COM	00786510	799,204	29,200	29,200		
ADVANCEPCS	COM	00790K10	21,883,194	914,085	911,735	2,130	
ADVANCED MICRO DEVIC	COM	00790310	73,577,688	7,569,721	7,552,351	16,110	1,
AEGON N V	ORD AMER R	00792410	2,283,188	112,196	112,196		
ADVANTA CORP	CL A	00794210	2,446,334	225,261	225,261		
ADVANTA CORP	CL B	00794220	239,367	21,900	21,900		
ADVANCED ENERGY INDS	COM	00797310	4,995,645	225,232	225,132		
ADVENT SOFTWARE INC	COM	00797410	11,285,332	439,118	438,181	837	
AETHER SYS INC	COM	00808V10	709,926	240,653	239,053	1,600	
AETNA INC NEW	COM	00817Y10	153,510,188	3,200,129	3,194,179	5,045	
AFFILIATED COMPUTER	CL A	00819010	53,320,277	1,123,005	1,117,685	4,760	
AFFILIATED MANAGERS	COM	00825210	16,391,103	266,522	238,642	21,680	6,
AFFYMETRIX INC	COM	00826T10	7,321,867	305,205	303,785	1,320	
AFTERMARKET TECHNOLO	COM	00831810	540,441	28,148	28,148		
AGERE SYS INC	CL A	00845V10	6,911,917	4,937,084	4,923,563	12,691	
AGERE SYS INC	CL B	00845V20	12,745,068	8,496,712	8,339,337	138,453	18,
AGILENT TECHNOLOGIES	COM	00846U10	278,566,822	11,778,724	11,525,163	122,479	131,
AGILE SOFTWARE CORP	COM	00846X10	2,638,384	362,914	362,814	100	
AIR PRODS & CHEMS IN	COM	00915810	733,859,539	14,540,510	5,246,436	9,117,147	176,
AIRBORNE INC	COM	00926910	24,175,142	1,259,122	1,257,562	1,560	
AIRGAS INC	COM	00936310	23,818,864	1,376,813	1,376,763	50	
AIRGATE PCS INC	COM	00936710	266,449	266,449	264,449	2,000	
AIRNET SYS INC	COM	00941710	427,329	50,274	3,800	46,474	
AIRTRAN HLDGS INC	COM	00949P10	3,678,285	687,530	687,530		
AKAMAI TECHNOLOGIES	COM	00971T10	1,329,404	1,022,619	845,091	1,878	175,
AKSYS LTD	COM	01019610	1,385,188	200,752	179,352	21,400	
AKZO NOBEL NV	SPONSORED	01019930	1,090,240	25,063	25,063		
ALABAMA NATL BANCORP	COM	01031710	6,654,928	153,729	153,729		
ALAMO GROUP INC	COM	01131110	1,857,000	123,800	123,800		
ALAMOSA HLDGS INC	COM	01158910	1,078,690	765,029	758,929	6,000	
ALARIS MED INC	COM	01163710	552,780	83,000	83,000		
ALASKA AIR GROUP INC	COM	01165910	9,975,654	382,209	380,649	60	1,
ALASKA COMMUNICATION	COM	01167P10	464,172	97,741	97,741		
ALBANY INTL CORP	CL A	01234810	7,718,433	286,824	286,824		
ALBANY MOLECULAR RES	COM	01242310	6,731,906	318,444	318,144	300	
ALBEMARLE CORP	COM	01265310	11,725,528	381,318	380,368	400	
ALBERTO CULVER CO	CL B CONV	01306810	52,090,336	1,089,756	1,088,186	1,470	
ALBERTSONS INC	COM	01310410	308,479,568	10,127,366	10,070,521	28,348	28,
ALCAN INC	COM	01371610	196,986,303	5,250,168	5,249,993	175	
ALCOA INC	COM	01381710	759,218,604	22,902,522	22,827,205	66,217	9,
ALCATEL	SPONSORED	01390430	371,369	52,232	50,887	1,345	
ALDERWOODS GROUP INC	COM	01438310	243,318	32,100	32,100		
ALEXANDER & BALDWIN	COM	01448210	14,537,241	569,418	569,318	100	
Page Total			2,852,585,395				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sha Oth
					Sole	Shared as Defined	
ALEXANDERS INC	COM	01475210	1,559,577	20,307	20,307		
ALEXANDRIA REAL ESTA	COM	01527110	24,522,670	497,014	411,922	85,092	
ALEXION PHARMACEUTIC	COM	01535110	2,922,041	192,874	192,374	500	
ALFA CORP	COM	01538510	9,869,418	843,540	843,340	200	
ALICO INC	COM	01623010	731,605	24,893	24,893		
ALIGN TECHNOLOGY INC	COM	01625510	484,431	119,879	86,766	6,600	26,
ALKERMES INC	COM	01642T10	7,188,618	449,008	446,218	2,690	
ALLEGHANY CORP DEL	COM	01717510	7,155,051	37,461	35,177	2,284	
ALLEGHENY ENERGY INC	COM	01736110	86,514,747	3,359,796	3,335,265	8,998	15,
ALLEGHENY TECHNOLOGI	COM	01741R10	27,968,733	1,770,173	1,763,273	6,900	
ALLEGIANCE TELECOM I	COM	01747T10	1,132,274	618,729	613,524	5,105	
ALLEGIANANT BANCORP IN	COM	01747610	1,814,583	99,867	99,867		
ALLEN TELECOM INC	COM	01809110	1,185,393	275,673	275,613	60	
ALLERGAN INC	COM	01849010	193,815,900	2,903,609	2,896,794	6,515	
ALLETE INC	COM	01852210	24,589,699	907,369	905,669	300	1,
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	3,622,382	105,763	103,488		2,
ALLIANCE DATA SYSTEM	COM	01858110	3,794,609	148,517	148,517		
ALLIANCE GAMING CORP	COM NEW	01859P60	9,487,745	760,236	760,236		
ALLIANCE IMAGING INC	COM NEW	01860620	797,850	59,100	59,100		
ALLIANCE SEMICONDUCT	COM	01877H10	2,820,439	397,245	397,245		
ALLIANT ENERGY CORP	COM	01880210	27,659,213	1,076,234	1,055,491	11,560	9,
ALLIANT TECHSYSTEMS	COM	01880410	26,306,526	412,328	410,848	1,360	
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	5,460,679	274,406	121,039	153,367	
ALLIED CAP CORP NEW	COM	01903Q10	13,132,605	579,806	564,842	6,700	8,
ALLIED IRISH BKS P L	SPON ADR O	01922840	540,438	20,510	20,510		
ALLIED RESH CORP	COM	01948310	1,075,111	42,394	42,394		
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	36,769,257	3,830,131	3,821,611	8,420	
ALLMERICA FINL CORP	COM	01975410	68,055,094	1,473,054	511,557	960,866	
ALLOS THERAPEUTICS I	COM	01977710	2,779,537	307,471	307,471		
ALLOY INC	COM	01985510	3,955,621	273,935	273,935		
ALLSCRIPTS HEALTHCAR	COM	01988P10	1,103,041	294,931	294,831	100	
ALLSTATE CORP	COM	02000210	610,235,010	16,501,758	16,448,378	44,538	8,
ALLTEL CORP	COM	02003910	368,114,011	7,832,213	6,970,433	715,503	146,
ALPHARMA INC	CL A	02081310	6,969,424	410,449	409,639	810	
ALTERA CORP	COM	02144110	116,489,997	8,565,441	8,437,122	90,719	37,
AMAZON COM INC	COM	02313510	36,856,901	2,268,117	2,261,601	6,376	
AMBAC FINL GROUP INC	COM	02313910	148,262,688	2,206,290	2,197,525	5,528	3,
AMCOL INTL CORP	COM	02341W10	2,861,443	417,729	417,729		
AMERADA HESS CORP	COM	02355110	152,827,207	1,852,451	1,844,271	4,805	3,
AMERCO	COM	02358610	2,123,222	143,558	143,558		
AMEREN CORP	COM	02360810	138,737,012	3,225,692	3,212,117	13,490	
AMERICA MOVIL S A DE	SPON ADR L	02364W10	4,096,286	305,693	305,693		
AMCORE FINL INC	COM	02391210	6,394,502	275,982	275,982		
AMERICA FIRST MTG IN	COM	02393410	4,689,585	476,100	476,100		
AMERICAN AXLE & MFG	COM	02406110	4,411,096	148,322	148,122		
AMERICAN CAPITAL STR	COM	02493710	10,071,023	366,619	366,119		
AMERICAN EAGLE OUTFI	COM	02553E10	16,451,317	778,208	775,668	2,350	
AMERICAN ELEC PWR IN	COM	02553710	299,421,475	7,481,796	7,454,314	19,555	7,
AMERICAN EXPRESS CO	COM	02581610	1,367,149,013	37,641,768	36,653,993	808,441	179,
AMERICAN FINL GROUP	COM	02593210	12,202,742	510,575	509,135	1,440	
Page Total			3,907,178,841				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
AMERICAN FINL HLDGS	COM	02607510	6,931,566	231,670	231,255		
AMERICAN GREETINGS C	CL A	02637510	34,225,770	2,054,368	2,048,968	5,400	
AMERICAN HEALTHWAYS	COM	02649V10	2,301,878	129,319	129,319		
AMERICAN HOME MTG HL	COM	02660M10	383,443	30,700	30,700		
AMERICAN INTL GROUP	COM	02687410	4,186,247,146	61,354,934	58,000,001	2,189,600	1,165
AMERICAN ITALIAN PAS	CL A	02707010	9,597,745	188,228	188,208	20	
AMERICAN MGMT SYS IN	COM	02735210	10,448,239	546,742	544,642	2,100	
AMERICAN MED SYS HLD	COM	02744M10	6,811,413	339,552	338,827	725	
AMERICAN MED SEC GRO	COM	02744P10	488,005	20,376	20,376		
AMERICAN NATL INS CO	COM	02859110	8,855,362	91,956	91,196	760	
AMERICAN PHARMACEUTI	COM	02886P10	332,484	26,900	26,900		
AMERICAN PHYSICIANS	COM	02888410	1,470,111	79,642	79,642		
AMERICAN PWR CONVERS	COM	02906610	53,125,670	4,206,308	4,195,428	10,640	
AMERICAN REAL ESTATE	DEPOSITRY	02916910	278,632	28,725	28,725		
AMERICAN STD COS INC	COM	02971210	106,407,237	1,416,874	1,414,659	1,915	
AMERICAN STS WTR CO	COM	02989910	5,290,380	199,637	199,637		
AMERICAN TOWER CORP	CL A	02991220	4,307,276	1,248,486	1,179,316	59,850	9
AMERICAN SUPERCONDOC	COM	03011110	1,315,739	240,978	239,153	1,825	
AMERICAN WTR WKS INC	COM	03041110	35,884,824	830,475	827,325	1,850	1
AMERICAN WOODMARK CO	COM	03050610	3,424,547	61,011	60,900	11	
AMERICREDIT CORP	COM	03060R10	22,444,123	800,147	797,997	1,850	
AMERISTAR CASINOS IN	COM	03070Q10	1,638,199	56,373	56,373		
AMERIPATH INC	COM	03071D10	7,082,184	295,091	295,051	40	
AMERON INTL INC	COM	03071010	2,778,662	38,459	38,409	50	
AMERSHAM PLC	SPONSORED	03071910	693,169	15,626	15,626		
AMERITRADE HLDG CORP	CL A	03072H10	4,586,059	1,001,323	999,723	1,600	
AMERUS GROUP CO	COM	03072M10	18,846,169	507,983	507,983		
AMERISOURCEBERGEN CO	COM	03073E10	174,948,124	2,301,949	2,296,241	5,423	
AMERIGROUP CORP	COM	03073T10	976,624	35,800	35,800		
AMETEK INC NEW	COM	03110010	17,852,733	479,268	476,918	2,100	
AMGEN INC	COM	03116210	1,035,593,353	24,727,635	24,411,813	205,750	110
AMKOR TECHNOLOGY INC	COM	03165210	5,355,475	861,009	858,809	2,100	
AMPCO-PITTSBURGH COR	COM	03203710	1,998,828	166,569	166,569		
AMPHENOL CORP NEW	CL A	03209510	16,186,176	449,616	448,876	640	
AMSOUTH BANCORPORATI	COM	03216510	175,203,486	7,828,574	7,763,487	41,241	23
AMSURG CORP	COM	03232P40	5,944,686	226,378	226,378		
AMYLIN PHARMACEUTICA	COM	03234610	7,824,134	715,186	714,986	100	
AMVESCAP PLC	SPONSORED	03235E10	498,780	30,321	30,321		
ANADARKO PETE CORP	COM	03251110	340,802,962	6,912,839	6,315,986	436,844	160
ANADIGICS INC	COM	03251510	2,810,449	341,074	341,054	20	
ANALOG DEVICES INC	COM	03265410	267,360,409	9,002,034	8,523,941	372,116	105
ANALOGIC CORP	COM PAR \$0	03265720	4,582,152	93,190	92,790	400	
ANAREN MICROWAVE INC	COM	03274410	1,908,912	220,939	220,939		
ANCHOR BANCORP WIS I	COM	03283910	6,596,303	273,592	273,572	20	
ANDREW CORP	COM	03442510	33,591,096	2,251,414	2,249,344	1,970	
ANDRX GROUP	COM	03455310	11,400,596	422,714	421,414	1,300	
ANGELICA CORP	COM	03466310	794,364	46,184	45,604		
ANHEUSER BUSCH COS I	COM	03522910	1,024,571,200	20,491,424	19,968,193	310,490	212
ANIXTER INTL INC	COM	03529010	10,787,839	459,057	458,737	320	
ANNALY MTG MGMT INC	COM	03571040	23,678,650	1,220,549	1,220,549		
Page Total			7,707,463,363				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh Ot
ANN TAYLOR STORES CORP	COM	03611510	14,490,707	570,725	569,835	740	
ANSOFT CORP	COM	03638410	616,359	104,823	33,900	20,000	50,
ANSYS INC	COM	03662Q10	6,898,259	343,197	343,197		
ANTHEM INC	COM	03674B10	22,933,617	339,858	319,735	19,641	
ANTEON INTL CORP	COM	03674E10	1,049,120	41,500	41,500		
ANSWERTHINK INC	COM	03691610	1,640,118	432,749	432,649	100	
ANTHRACITE CAP INC	COM	03702310	6,127,171	462,428	455,628	6,800	
ANTIGENICS INC DEL	COM	03703210	1,800,826	182,825	182,825		
ANWORTH MORTGAGE ASS	COM	03734710	415,503	29,700	26,500	200	3,
AO TATNEFT	SPON ADR R	03737P30	1,430,976	103,469	103,469		
AON CORP	COM	03738910	176,668,923	5,992,840	5,967,603	12,491	12,
APACHE CORP	COM	03741110	208,347,008	3,624,687	3,538,705	64,267	21,
APARTMENT INVT & MGM	CL A	03748R10	48,225,298	980,189	912,724	67,465	
APEX MORTGAGE CAPITA	COM	03756410	5,961,028	397,667	397,667		
APHTON CORP	COM	03759P10	1,232,265	164,302	164,262	40	
APOGEE ENTERPRISES I	COM	03759810	24,359,743	1,696,361	1,696,261		
APOGENT TECHNOLOGIES	COM	03760A10	25,559,047	1,242,540	1,234,020	7,420	1,
APOLLO GROUP INC	CL A	03760410	128,324,399	3,255,312	3,244,317	10,545	
APOLLO GROUP INC	COM UNV PH	03760420	2,647,287	89,375	89,242	133	
APPLE COMPUTER INC	COM	03783310	147,026,047	8,297,181	8,271,091	23,530	2,
APPLEBEES INTL INC	COM	03789910	19,264,482	839,411	813,911	25,500	
APRIA HEALTHCARE GRO	COM	03793310	12,654,611	564,938	564,858	80	
APPLERA CORP	COM AP BIO	03802010	120,895,729	6,202,962	5,864,146	294,746	44,
APPLERA CORP	COM CE GEN	03802020	7,673,208	639,434	637,134	1,600	
APPLICA INC	COM	03815A10	2,833,796	228,532	228,532		
APPLIED DIGITAL SOLU	COM	03818810	251,057	386,242	386,242		
APPLIED FILMS CORP	COM	03819710	444,357	39,817	39,817		
APPLIED INDL TECHNOL	COM	03820C10	6,001,339	307,761	307,761		
APPLIED MICRO CIRCUI	COM	03822W10	31,419,909	6,642,687	6,622,095	10,112	10,
APPLIED MATLS INC	COM	03822210	816,925,243	42,950,854	41,103,094	1,472,272	375,
APPLIED MOLECULAR EV	COM	03823E10	725,418	125,505	125,505		
APTARGROUP INC	COM	03833610	25,844,760	840,480	586,831	167,039	86,
AQUILA INC	COM	03840P10	11,068,016	1,383,502	1,364,077	11,145	8,
ARACRUZ CELULOSE S A	SPON ADR C	03849620	8,002,900	400,145	399,865	280	
ARAMARK CORP	CL B	03852110	1,951,825	78,073	78,073		
ARBITRON INC	COM	03875Q10	12,195,643	390,886	389,194	1,692	
ARCH CHEMICALS INC	COM	03937R10	5,696,931	230,645	230,645		
ARCH COAL INC	COM	03938010	9,873,240	434,753	434,129	183	
ARCHER DANIELS MIDLA	COM	03948310	197,828,237	15,467,415	15,426,897	30,213	10,
ARCHSTONE SMITH TR	COM	03958310	47,732,150	1,787,721	1,786,322	1,399	
ARCTIC CAT INC	COM	03967010	4,546,684	261,469	261,449	20	
ARDEN GROUP INC	CL A	03976210	815,175	13,584	13,584		
ARDEN RLTY INC	COM	03979310	18,735,263	658,533	657,153	1,380	
ARENA PHARMACEUTICAL	COM	04004710	3,007,225	358,003	358,003		
ARGONAUT GROUP INC	COM	04015710	5,196,898	242,619	242,499	120	
ARGOSY GAMING CO	COM	04022810	12,647,514	445,335	445,235		
ARIAD PHARMACEUTICAL	COM	04033A10	1,022,095	245,696	245,696		
ARIBA INC	COM	04033V10	5,564,926	1,744,491	1,734,630	9,741	
ARKANSAS BEST CORP D	COM	04079010	7,588,071	297,805	297,805		
ARMOR HOLDINGS INC	COM	04226010	6,273,918	246,036	246,036		
Page Total			2,230,434,321				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Page 6 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sha Oth
					Sole	Shared as Defined	
ARMSTRONG HLDGS INC	COM	04238410	311,565	174,059	173,899	160	
ARQULE INC	COM	04269E10	2,198,765	325,743	323,043	2,700	
ARRIS GROUP INC	COM	04269Q10	4,664,490	1,041,181	1,039,361	1,620	2
ARRAY BIOPHARMA INC	COM	04269X10	1,609,301	166,940	166,940		
ARROW ELECTRS INC	COM	04273510	23,054,827	1,111,076	1,104,686	4,940	1,4
ARROW FINL CORP	COM	04274410	1,714,319	50,436	50,436		
ARROW INTL INC	COM	04276410	5,635,696	144,320	140,220	4,100	
ARTISAN COMPONENTS I	COM	04292310	1,227,447	136,383	136,383		
ARTESYN TECHNOLOGIES	COM	04312710	2,351,910	360,170	360,170		
ARTHROCARE CORP	COM	04313610	3,241,658	252,073	252,073		
ARVINMERITOR INC	COM	04335310	34,588,560	1,441,190	1,439,631	1,160	3
ASBURY AUTOMOTIVE GR	COM	04343610	567,120	41,700	41,700		
ASCENTIAL SOFTWARE C	COM	04362P10	10,153,326	3,639,185	3,602,763	24,122	12,3
ASHLAND INC	COM	04420410	77,460,988	1,912,617	1,905,983	4,740	1,8
ASHWORTH INC	COM	04516H10	228,709	25,384	24,384	1,000	
ASIAINFO HLDGS INC	COM	04518A10	6,266,494	472,943	472,443	500	
ASPECT COMMUNICATION	COM	04523Q10	2,418,889	755,903	755,903		
ASPECT MED SYS INC	COM	04523510	280,432	73,798	73,598		2
ASPEN TECHNOLOGY INC	COM	04532710	3,044,024	364,991	361,991	3,000	
ASSOCIATED BANC CORP	COM	04548710	31,095,854	824,605	822,361	2,046	1
ASSOCIATED ESTATES R	COM	04560410	1,941,506	183,161	183,161		
ASTEC INDS INC	COM	04622410	3,075,844	191,165	191,005	100	
ASTORIA FINL CORP	COM	04626510	36,528,314	1,139,729	1,131,799	7,330	6
ASTRAZENECA PLC	SPONSORED	04635310	6,065,007	147,927	114,898	33,029	
ASTROPOWER INC	COM	04644A10	4,197,068	213,700	211,432	1,800	4
AT RD INC	COM	04648K10	412,156	66,800	66,800		
ASYST TECHNOLOGY COR	COM	04648X10	8,239,999	404,914	404,094	820	
ATHEROGENICS INC	COM	04743910	664,659	92,700	90,700	2,000	
ATLANTIC COAST AIRLI	COM	04839610	18,640,842	859,025	857,425	1,600	
ATLAS AIR WORLDWIDE	COM	04916410	2,458,009	664,327	662,587	1,740	
ATMEL CORP	COM	04951310	31,614,821	5,050,291	5,029,221	19,370	1,7
ATMOS ENERGY CORP	COM	04956010	10,572,869	451,061	450,761	300	
ATRIX LABS INC	COM	04962L10	4,807,757	216,079	216,079		
ATWOOD OCEANICS INC	COM	05009510	8,531,062	227,495	225,895	1,600	
AUDIOVOX CORP	CL A	05075710	1,271,713	159,964	159,964		
AUGUST TECHNOLOGY CO	COM	05106U10	501,690	50,727	50,727		
AURORA FOODS INC	COM	05164B10	399,108	266,072	266,072		
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	708,450	13,059	13,059		
AUTODESK INC	COM	05276910	31,408,621	2,370,462	2,365,742	4,320	4
AUTOLIV INC	COM	05280010	16,362,309	649,298	623,250	17,750	8,2
AUTOMATIC DATA PROCE	COM	05301510	788,685,622	18,109,888	15,082,143	2,033,088	994,6
AUTONATION INC	COM	05329W10	29,882,339	2,060,851	2,047,751	12,460	6
AUTOZONE INC	COM	05333210	206,034,956	2,665,394	2,660,949	4,245	2
AVANIR PHARMACEUTICA	CL A	05348P10	494,010	380,008	379,908	100	
AVANEX CORP	COM	05348W10	714,653	368,378	368,190	188	
AVALONBAY CMNTYS INC	COM	05348410	42,444,042	908,866	863,841	45,025	
AVATAR HLDGS INC	COM	05349410	990,877	35,338	35,338		
AVAYA INC	COM	05349910	36,444,845	7,362,595	7,322,930	36,324	3,3
AVENTIS	SPONSORED	05356110	4,268,410	60,605	37,744	22,861	
AVENUE A INC	COM	05356610	275,544	77,400	77,400		

Edgar Filing: STATE STREET CORP - Form 13F-HR

Page Total

1,510,751,476

Page 7 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Shares Othe
					Sole	Shared as Defined	
AVERY DENNISON CORP	COM	05361110	191,041,998	3,044,494	2,801,478	174,138	68,87
AVIALL INC NEW	COM	05366B10	2,642,010	188,715	188,715		
AVID TECHNOLOGY INC	COM	05367P10	2,635,757	284,639	284,539		10
AVIGEN INC	COM	05369010	1,920,543	204,096	204,096		
AVISTA CORP	COM	05379B10	7,692,823	557,451	557,411	40	
AVNET INC	COM	05380710	32,147,994	1,461,937	1,453,471	7,394	1,07
AVOCENT CORP	COM	05389310	12,226,034	767,967	767,167	600	20
AVON PRODS INC	COM	05430310	292,928,538	5,607,361	5,575,717	26,439	5,20
AWARE INC MASS	COM	05453N10	307,940	81,037	74,997	6,040	
AXA	SPONSORED	05453610	5,929,397	326,329	163,847	162,482	
AXCELIS TECHNOLOGIES	COM	05454010	13,036,527	1,153,675	1,048,904	104,431	34
AZTAR CORP	COM	05480210	15,097,305	725,832	725,812	20	
BB&T CORP	COM	05493710	383,738,657	9,941,416	9,917,443	23,473	50
B A S F A G	SPONSORED	05526250	2,236,743	48,102	48,102		
BEI TECHNOLOGIES INC	COM	05538P10	2,649,552	231,402	231,402		
BG PLC	ADR FIN IN	05543420	857,621	39,613	39,613		
BISYS GROUP INC	COM	05547210	35,962,201	1,079,946	1,072,236	7,310	40
BKF CAP GROUP INC	COM	05548G10	1,673,890	58,733	58,733		
BJS WHOLESALE CLUB I	COM	05548J10	35,859,785	931,423	918,550	7,243	5,63
BJ SVCS CO	COM	05548210	133,623,736	3,944,030	3,938,010	5,540	48
BOK FINL CORP	COM NEW	05561Q20	4,592,418	137,251	137,251		
BOC GROUP PLC	SPONSORED	05561760	367,097	11,617	11,617		
BP PLC	SPONSORED	05562210	3,321,707,563	65,789,415	65,689,812	99,603	
BRE PROPERTIES INC	CL A	05564E10	16,376,366	526,402	526,402		
BSB BANCORP	COM	05565210	2,398,878	89,913	89,793	120	
BT GROUP PLC	ADR	05577E10	1,436,666	37,688	37,688		
BMC SOFTWARE INC	COM	05592110	93,305,479	5,620,812	5,604,837	15,355	62
BWAY CORP	COM	05603910	2,148,130	134,679	18,000	116,679	
BAKER MICHAEL CORP	COM	05714910	578,775	38,585	38,585		
BAKER HUGHES INC	COM	05722410	276,869,967	8,316,911	7,811,860	452,353	52,69
BALDOR ELEC CO	COM	05774110	7,090,524	281,370	281,090	20	26
BALDWIN & LYONS INC	CL B	05775520	1,784,027	78,144	78,144		
BALL CORP	COM	05849810	75,295,906	1,815,234	1,811,124	3,910	20
BALLY TOTAL FITNESS	COM	05873K10	6,020,167	321,762	319,302	2,460	
BANCFIRST CORP	COM	05945F10	2,746,102	59,196	59,196		
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	1,819,559	162,897	162,897		
BANCO SANTANDER CENT	ADR	05964H10	9,251,848	1,187,657	295,055	892,602	
BANCORP CONN INC	COM	05968410	555,588	19,800	19,800		
BANCORPSOUTH INC	COM	05969210	17,917,541	887,007	886,777	230	
BANDAG INC	COM	05981510	7,708,137	272,180	272,030	150	
BANK OF AMERICA CORP	COM	06050510	2,671,222,254	37,965,069	37,575,075	314,227	75,76
BANK OF GRANITE CORP	COM	06240110	2,126,618	108,005	108,005		
BANK HAWAII CORP	COM	06254010	23,116,184	825,578	819,958	5,620	
BANK MONTREAL QUE	COM	06367110	614,520	26,039	26,039		
BANK MUT CORP	COM	06374810	2,442,872	119,925	119,925		
BANK OF THE OZARKS I	COM	06390410	326,164	14,600	14,600		
BANK NEW YORK INC	COM	06405710	566,696,688	16,791,013	16,566,493	126,193	98,32
BANK NOVA SCOTIA HAL	COM	06414910	3,011,956	90,422	90,422		

Edgar Filing: STATE STREET CORP - Form 13F-HR

BANK ONE CORP	COM	06423A10	1,039,883,789	27,024,007	26,885,590	106,690	31,72
BANKATLANTIC BANCORP	CL A	06590850	10,389,178	837,837	837,837		
Page Total			9,344,010,012				

Page 8 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Share Othe
					Sole	Shared as Defined	
BANKNORTH GROUP INC	COM	06646R10	63,338,690	2,434,231	1,635,321	760,924	37,98
BANKUNITED FINL CORP	CL A	06652B10	4,211,468	219,920	219,920		
BANNER CORP	COM	06652V10	2,100,953	84,887	84,887		
BANTA CORP	COM	06682110	20,490,391	570,763	561,543	4,120	5,10
BARCLAYS PLC	ADR	06738E20	11,796,207	349,932	132,776	217,156	
BARD C R INC	COM	06738310	67,996,599	1,201,778	1,195,393	6,385	
BARNES & NOBLE INC	COM	06777410	14,397,134	544,727	541,707	2,820	20
BARNES GROUP INC	COM	06780610	5,607,408	244,865	244,365	500	
BARRICK GOLD CORP	COM	06790110	167,778,795	8,835,113	8,830,391	4,722	
BARR LABS INC	COM	06830610	23,653,997	372,328	371,538	690	10
BARRA INC	COM	06831310	8,086,092	217,485	216,960	425	10
BASSETT FURNITURE IN	COM	07020310	2,663,660	136,605	136,605		
BAUSCH & LOMB INC	COM	07170710	40,600,333	1,199,419	1,197,669	1,650	10
BAXTER INTL INC	COM	07181310	848,296,379	19,084,283	13,782,941	5,276,919	24,42
BAY VIEW CAP CORP DE	COM	07262L10	4,401,734	686,698	683,698	3,000	
BAYER A G	SPONSORED	07273030	1,590,440	49,531	49,311	220	
BE AEROSPACE INC	COM	07330210	6,751,758	512,273	508,373	3,900	
BEA SYS INC	COM	07332510	29,399,442	3,091,424	3,060,021	29,848	1,55
BEAR STEARNS COS INC	COM	07390210	149,464,476	2,442,230	2,436,441	5,584	20
BEASLEY BROADCAST GR	CL A	07401410	757,021	51,327	51,327		
BEAZER HOMES USA INC	COM	07556Q10	9,519,520	118,994	118,994		
BEBE STORES INC	COM	07557110	1,036,007	51,060	51,060		
BECKMAN COULTER INC	COM	07581110	31,217,889	625,609	609,539	2,370	13,70
BECTON DICKINSON & C	COM	07588710	399,698,959	11,602,292	11,583,237	12,975	6,08
BED BATH & BEYOND IN	COM	07589610	244,070,203	6,467,149	6,348,450	105,679	13,02
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	8,616,987	317,970	317,970		
BEL FUSE INC	CL A	07734720	230,280	10,100	10,100		
BEL FUSE INC	CL B	07734730	2,444,914	90,385	90,365	20	
BELDEN INC	COM	07745910	7,375,963	353,933	352,473	1,360	10
BELL MICROPRODUCTS I	COM	07813710	1,847,024	229,444	229,444		
BELLSOUTH CORP	COM	07986010	5,226,356,362	165,916,075	162,068,423	3,472,169	375,48
BELO CORP	COM SER A	08055510	21,471,224	949,634	946,244	2,990	40
BEMIS INC	COM	08143710	54,117,082	1,139,307	1,124,122	5,985	9,20
BENCHMARK ELECTRS IN	COM	08160H10	17,457,652	601,988	598,076	3,912	
BENTLEY PHARMACEUTIC	COM	08265710	719,200	62,000	62,000		
BERKLEY W R CORP	COM	08442310	15,016,375	273,025	273,025		
BERKSHIRE HATHAWAY I	CL B	08467020	384,131,832	171,948	167,851	1,806	2,29
BERKSHIRE HILLS BANC	COM	08468010	1,063,720	40,600	40,600		
BERRY PETE CO	CL A	08578910	5,030,702	298,558	298,558		
BEST BUY INC	COM	08651610	254,149,186	7,001,355	6,958,501	37,365	5,48
BEVERLY ENTERPRISES	COM NEW	08785130	8,473,194	1,113,429	1,112,129	1,300	
BHP BILLITON LTD	SPONSORED	08860610	3,836,510	325,128	135,827	189,301	
BIG LOTS INC	COM	08930210	45,277,343	2,300,678	2,293,708	6,870	10
BIO RAD LABS INC	CL A	09057220	9,825,973	215,908	215,908		
BIO TECHNOLOGY GEN C	COM	09057810	5,198,818	865,028	864,645	383	
BIOGEN INC	COM	09059710	172,606,204	4,166,213	3,438,211	725,402	2,60

Edgar Filing: STATE STREET CORP - Form 13F-HR

BIOMARIN PHARMACEUTI	COM	09061G10	1,588,569	304,382	304,382			
BIOMET INC	COM	09061310	164,058,616	6,049,359	6,020,695	28,484		18
BIOPURE CORP	CL A	09065H10	2,775,641	362,829	259,679	100,400		2,75
BIOSITE INC	COM	09094510	7,746,317	275,180	274,980		200	
Page Total			8,580,341,243					

Page 9 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Othe
BIORELIANCE CORP	COM	09095110	545,600	22,000	22,000		
BLACK & DECKER CORP	COM	09179710	115,259,310	2,391,272	2,384,837	5,935	5
BLACK BOX CORP DEL	COM	09182610	12,098,276	297,036	295,716	1,320	
BLACK HILLS CORP	COM	09211310	9,621,337	277,993	277,053	840	1
BLACKROCK INC	CL A	09247X10	4,245,136	95,827	95,827		
BLAIR CORP	COM	09282810	858,976	33,580	33,580		
BLOCK H & R INC	COM	09367110	197,553,058	4,280,673	4,241,453	24,520	14,7
BLOCKBUSTER INC	CL A	09367910	23,175,372	861,538	861,418	120	
BLYTH INC	COM	09643P10	14,793,409	473,844	473,764	80	
BOB EVANS FARMS INC	COM	09676110	17,534,076	556,991	556,991		
BOCA RESORTS INC	CL A	09688T10	4,279,697	322,996	322,956	40	
BOEING CO	COM	09702310	4,064,514,660	90,322,548	89,115,809	1,156,656	50,0
BOISE CASCADE CORP	COM	09738310	76,059,472	2,202,707	1,287,670	915,037	
BOMBAY CO INC	COM	09792410	466,129	103,815	103,815		
BONE CARE INTL INC	COM	09807210	415,245	70,861	70,861		
BORDERS GROUP INC	COM	09970910	14,733,119	800,713	798,773	1,640	3
BORG WARNER INC	COM	09972410	27,713,479	479,804	479,184	420	2
BORLAND SOFTWARE COR	COM	09984910	8,281,478	804,027	804,027		
BOSTON ACOUSTICS INC	COM	10053410	299,980	22,025	22,025		
BOSTON BEER INC	CL A	10055710	1,658,242	104,292	103,292	1,000	
BOSTON COMMUNICATION	COM	10058210	2,801,232	348,412	348,412		
BOSTON PRIVATE FINL	COM	10111910	4,974,249	201,061	182,411	150	18,5
BOSTON PROPERTIES IN	COM	10112110	38,961,117	975,247	937,297	37,950	
BOSTON SCIENTIFIC CO	COM	10113710	253,697,076	8,652,697	8,631,997	20,300	4
BOSTONFED BANCORP IN	COM	10117810	987,075	30,750	30,600	150	
BOWATER INC	COM	10218310	31,331,093	576,257	574,037	2,120	1
BOWNE & CO INC	COM	10304310	5,591,987	379,375	379,215	160	
BOYD GAMING CORP	COM	10330410	5,395,262	374,671	374,671		
BOYDS COLLECTION LTD	COM	10335410	3,391,121	539,129	539,129		
BOYKIN LODGING CO	COM	10343010	2,231,895	204,199	204,099	100	
BRADLEY PHARMACEUTIC	COM	10457610	230,090	17,300	17,300		
BRADY CORP	CL A	10467410	11,994,255	342,693	339,253	3,340	1
BRANDYWINE RLTY TR	SH BEN INT	10536820	10,907,137	421,125	421,105	20	
BRASCAN CORP	CL A LTD V	10549P60	308,000	13,403	13,403		
BRIDGFORD FOODS CORP	COM	10876310	1,223,732	92,218	92,218		
BRIGGS & STRATTON CO	COM	10904310	15,798,840	412,072	411,772	300	
BRIGHT HORIZON FAMIL	COM	10919510	4,956,269	149,691	128,466	21,225	
BRINKER INTL INC	COM	10964110	37,695,600	1,187,263	1,153,324	23,589	10,3
BRISTOL MYERS SQUIBB	COM	11012210	1,209,646,983	47,067,976	44,750,434	1,207,909	1,109,6
BRITESMILE INC	COM	11041510	380,475	160,538	160,538		
BRITISH AMERN TOB PL	SPONSORED	11044810	24,145,470	1,128,293	31,395	1,096,898	
BROADCOM CORP	CL A	11132010	99,668,857	5,682,375	5,673,759	8,071	5
BROADWING INC	COM	11162010	5,445,159	2,094,292	2,077,766	14,290	2,2
BROCADE COMMUNICATIO	COM	11162110	36,429,473	2,084,066	2,061,341	14,795	7,9

Edgar Filing: STATE STREET CORP - Form 13F-HR

BROOKLINE BANCORP IN	COM	11373910	3,564,036	140,871	139,211	1,660	
BROOK-PRI AUTOMATION	COM	11442E10	11,211,357	438,629	431,974	1,550	5,1
BROOKSTONE INC	COM	11453710	594,290	33,500	33,500		
BROOKTROUT INC	COM	11458010	313,705	55,036	55,036		
BROWN & BROWN INC	COM	11523610	19,051,326	604,804	604,804		
BROWN FORMAN CORP	CL B	11563720	86,766,672	1,257,488	1,255,448	2,040	
Page Total			6,523,799,884				

Page 10 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Share Other
BROWN TOM INC	COM NEW	11566020	12,467,677	439,777	439,317	360	10
BROWN SHOE INC NEW	COM	11573610	5,483,939	195,158	194,998	60	10
BRUKER DALTONICS INC	COM	11679510	1,972,282	499,312	499,312		
BRUNSWICK CORP	COM	11704310	57,824,424	2,065,158	2,062,438	2,720	
BRUSH ENGINEERED MAT	COM	11742110	3,677,554	296,577	296,577		
BRYN MAWR BK CORP	COM	11766510	2,156,050	53,500	53,500		
BUCA INC	COM	11776910	2,645,340	138,863	138,723	140	
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,152,125	32,500	20,700	10,800	1,00
BUCKEYE TECHNOLOGIES	COM	11825510	2,947,506	300,766	300,266	500	
BUCKLE INC	COM	11844010	4,615,367	187,236	187,236		
BUILDING MATLS HLDG	COM	12011310	4,101,341	285,410	285,410		
BURLINGTON COAT FACT	COM	12157910	4,780,102	224,946	224,946		
BURLINGTON NORTHN SA	COM	12189T10	316,627,680	10,554,256	10,268,099	231,735	54,42
BURLINGTON RES INC	COM	12201410	181,145,544	4,766,988	4,685,147	69,759	12,08
BUSH INDS INC	CL A	12316410	725,124	60,427	60,427		
BUTLER MFG CO DEL	COM	12365510	1,725,287	62,852	62,852		
C&D TECHNOLOGIES INC	COM	12466110	8,737,393	484,872	484,772	100	
CB BANCSHARES INC HA	COM	12478510	1,399,315	36,931	36,931		
CBL & ASSOC PPTYS IN	COM	12483010	25,819,843	637,527	573,342	64,185	
CCC INFORMATION SVCS	COM	12487Q10	1,949,962	139,283	139,283		
CBRL GROUP INC	COM	12489V10	39,443,092	1,296,191	1,292,231	3,760	20
CCBT FINL COS INC	COM	12500Q10	2,721,933	95,809	77,709	10,100	8,00
C COR NET CORP	COM	12501010	2,624,104	374,872	373,412	1,460	
C D I CORP	COM	12507110	5,403,462	166,005	166,005		
CDW COMPUTER CTRS IN	COM	12512910	31,161,323	665,698	663,328	2,070	30
CEC ENTMT INC	COM	12513710	16,691,560	404,154	403,634	520	
CFS BANCORP INC	COM	12525D10	1,536,337	99,375	99,375		
CH ENERGY GROUP INC	COM	12541M10	9,219,009	187,188	186,075	1,013	10
C H ROBINSON WORLDWI	COM	12541W10	23,679,053	706,205	701,964	3,941	30
CIGNA CORP	COM	12550910	374,884,337	3,848,125	3,802,845	25,168	20,11
CKE RESTAURANTS INC	COM	12561E10	1,700,046	149,389	149,389		
CLECO CORP NEW	COM	12561W10	15,802,733	721,586	716,746	3,440	1,40
CMGI INC	COM	12575010	461,485	961,429	953,289	7,135	1,00
CMS ENERGY CORP	COM	12589610	30,451,218	2,773,335	2,767,385	5,950	
CPI CORP	COM	12590210	1,596,172	81,897	81,897		
CPB INC	COM	12590310	3,578,356	77,875	77,875		
CSS INDS INC	COM	12590610	1,613,865	45,461	45,461		
CTB INTL CORP	COM	12596010	453,120	29,500	29,500		
CSK AUTO CORP	COM	12596510	4,068,333	291,846	291,766	80	
CNA FINL CORP	COM	12611710	8,815,808	332,672	332,272	400	
CNA SURETY CORP	COM	12612L10	4,273,742	293,728	293,728		
CNF INC	COM	12612W10	39,096,612	1,029,400	1,027,970	1,330	10

Edgar Filing: STATE STREET CORP - Form 13F-HR

CNET NETWORKS INC	COM	12613R10	1,861,696	935,526	935,326	100	10
CRH PLC	ADR	12626K20	6,798,820	410,309	52,909	357,400	
CSG SYS INTL INC	COM	12634910	9,331,687	487,549	486,899	450	20
CSX CORP	COM	12640810	166,359,742	4,746,355	4,715,467	25,780	5,10
CT COMMUNICATIONS IN	COM NEW	12642640	3,917,824	241,841	241,801	40	
CTS CORP	COM	12650110	4,266,012	354,320	354,300	20	
CUNO INC	COM	12658310	6,576,149	181,762	181,722	40	
CVB FINL CORP	COM	12660010	6,524,855	287,312	287,312		
Page Total			1,466,866,340				

Page 11 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
CVS CORP	COM	12665010	288,600,534	9,431,390	9,196,928	151,568	82,
CV THERAPEUTICS INC	COM	12666710	6,309,610	338,862	309,347	23,455	6,
CABLE & WIRELESS PUB	SPONSORED	12683020	469,953	60,796	59,916	880	
CABLEVISION SYS CORP	CL A NY CA	12686C10	6,279,775	663,824	657,437	3,860	2,
CABLEVISION SYS CORP	CL A RAINB	12686C84	2,539,740	290,256	288,328	665	1,
CABLE DESIGN TECHNOL	COM	12692410	6,165,170	601,480	600,780	700	
CABOT CORP	COM	12705510	78,663,359	2,745,667	959,370	41,558	1,744,
CABOT MICROELECTRONI	COM	12709P10	37,762,885	874,951	428,622	21,621	424,
CABOT OIL & GAS CORP	CL A	12709710	11,520,307	504,171	457,318	6,985	39,
CACI INTL INC	CL A	12719030	21,313,266	558,085	558,085		
CADBURY SCHWEPPE PL	ADR	12720930	732,498	24,271	24,271		
CADENCE DESIGN SYSTE	COM	12738710	54,646,622	3,389,989	3,372,019	15,490	2,
CADIZ INC	COM	12753710	3,264,601	384,116	384,116		
CADMUS COMMUNICATION	COM	12758710	288,522	25,715	25,715		
CAL DIVE INTL INC	COM	12791410	8,396,476	381,658	375,858	5,800	
CALGON CARBON CORP	COM	12960310	3,201,240	381,100	381,100		
CALIFORNIA FIRST NTN	COM	13022210	961,905	59,820	59,820		
CALIFORNIA PIZZA KIT	COM	13054D10	4,131,332	166,586	166,586		
CALIFORNIA WTR SVC G	COM	13078810	4,014,712	159,314	159,314		
CALIPER TECHNOLOGIES	COM	13087610	1,973,889	236,394	236,037	357	
CALLAWAY GOLF CO	COM	13119310	15,253,223	962,956	961,186	1,570	
CALPINE CORP	COM	13134710	58,328,127	8,297,031	8,274,801	14,630	7,
CAMBREX CORP	COM	13201110	14,043,100	350,202	321,987	25,625	2,
CAMDEN NATL CORP	COM	13303410	1,460,816	52,453	52,453		
CAMDEN PPTY TR	SH BEN INT	13313110	21,781,194	588,204	550,829	37,375	
CAMINUS CORP	COM	13376610	669,050	114,760	114,760		
CAMPBELL SOUP CO	COM	13442910	241,142,148	8,718,082	8,672,430	34,612	11,
CDN IMPERIAL BK OF C	COM	13606910	625,007	19,605	19,605		
CANON INC	ADR	13800630	21,813,723	576,625	210,473	366,152	
CANTEL MEDICAL CORP	COM	13809810	540,040	29,350	29,350		
CAPITAL CITY BK GROU	COM	13967410	2,451,699	71,002	71,002		
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	11,861,092	497,112	497,012	100	
CAPITAL ONE FINL COR	COM	14040H10	312,476,549	5,118,371	4,981,544	114,317	22,
CAPITOL BANCORP LTD	COM	14056D10	932,334	39,108	39,108		
CAPITOL FED FINL	COM	14057C10	9,029,991	346,242	343,042	3,200	
CAPSTONE TURBINE COR	COM	14067D10	796,672	479,923	477,043	2,820	
CAPSTEAD MTG CORP	COM NO PAR	14067E50	2,350,395	104,462	104,412		
CAPTARIS INC	COM	14071N10	668,254	226,527	226,527		
CARBO CERAMICS INC	COM	14078110	3,141,008	85,007	84,607	400	
CARAUSTAR INDS INC	COM	14090910	10,837,008	868,350	337,086	531,264	

Edgar Filing: STATE STREET CORP - Form 13F-HR

CARDIAC SCIENCE INC	COM NEW	14141020	682,640	184,000	184,000			
CARDINAL HEALTH INC	COM	14149Y10	667,361,814	10,867,315	10,492,041	333,849		41,
CARDIODYNAMICS INTL	COM	14159710	993,098	266,962	266,962			
CAREER EDUCATION COR	COM	14166510	22,656,240	503,472	502,392		1,080	
CAREMARK RX INC	COM	14170510	38,176,396	2,313,721	1,716,361	597,200		
CARLISLE COS INC	COM	14233910	20,338,696	452,172	451,772	400		
CARLTON COMMUNICATIO	ADR	14287220	337,031	19,596	19,596			
CARNIVAL CORP	COM	14365810	278,765,143	10,067,358	10,035,698	26,110		5,
CARRIAGE SVCS INC	CL A	14390510	222,740	51,800	51,800			
CARPENTER TECHNOLOGY	COM	14428510	8,335,856	289,339	289,339			
Page Total			2,309,307,408					

Page 12 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Sh Ot
					Sole	Shared as Defined		
CARRAMERICA RLTY COR	COM	14441810	17,221,580	558,236	557,186	1,050		
CARREKER CORP	COM	14443310	2,119,749	184,326	184,326			
CASCADE BANCORP	COM	14715410	1,714,320	95,240	95,240			
CASCADE CORP	COM	14719510	1,619,192	104,464	104,464			
CASCADE NAT GAS CORP	COM	14733910	3,931,269	188,099	187,399			70
CASELLA WASTE SYS IN	CL A	14744810	2,486,922	207,071	207,051			2
CASEYS GEN STORES IN	COM	14752810	6,044,055	501,998	500,538	720		74
CASH AMER INTL INC	COM	14754D10	2,456,584	267,020	267,020			
CASS INFORMATION SYS	COM	14808P10	1,332,000	53,494				53,49
CASTLE A M & CO	COM	14841110	652,891	52,315	52,315			
CATALINA MARKETING C	COM	14886710	12,307,278	436,119	433,699	520		1,90
CATAPULT COMMUNICATI	COM	14901610	2,182,222	99,777	99,777			
CATELLUS DEV CORP	COM	14911110	18,547,057	908,279	840,824	67,455		
CATERPILLAR INC DEL	COM	14912310	504,438,707	10,305,183	10,197,941	71,540		35,70
CATHAY BANCORP INC	COM	14915010	7,610,750	183,396	173,692			9,70
CATO CORP NEW	CL A	14920510	7,580,238	339,921	339,921			
CEDAR FAIR L P	DEPOSITRY	15018510	1,140,480	48,000	36,800	7,000		4,20
CELL GENESYS INC	COM	15092110	6,498,824	481,787	481,087	600		10
CELERITEK INC	COM	15092610	214,209	32,456	32,356			10
CELL THERAPEUTICS IN	COM	15093410	1,914,351	350,678	350,678			
CELESTICA INC	SUB VTG SH	15101Q10	8,643,630	380,609	244,134	136,475		
CELGENE CORP	COM	15102010	7,821,543	511,212	509,212	1,900		10
CELLTECH GROUP PLC	SPONSORED	15115810	4,394,422	278,128	30,012	248,116		
CEMEX S A	SPON ADR 5	15129088	841,173	31,911	31,911			
CENDANT CORP	COM	15131310	391,005,919	24,622,539	24,528,674	51,430		42,43
CENTENNIAL BANCORP	COM	15133T10	1,149,258	145,845	145,845			
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	322,585	132,207	132,207			
CENTENE CORP DEL	COM	15135B10	495,680	16,000	16,000			
CENTER TR INC	COM	15184510	1,547,700	219,221	219,221			
CENTERPOINT PPTYS TR	SH BEN INT	15189510	30,736,888	529,855	476,945	52,910		
CENTEX CONSTRUCTION	COM	15231R10	3,936,732	108,152	107,952	200		
CENTEX CORP	COM	15231210	84,099,937	1,455,268	1,452,148	3,020		10
CENTILLIUM COMMUNICA	COM	15231910	2,747,201	315,046	315,046			
CENTRAL COAST BANCOR	COM	15314510	1,250,688	55,145	55,145			
CENTRAL GARDEN & PET	COM	15352710	1,435,198	81,871	81,871			
CENTRAL PKG CORP	COM	15478510	4,706,414	205,970	205,870	100		
CENTRAL VT PUB SVC C	COM	15577110	4,826,556	268,142	267,502			64
CENTURY ALUM CO	COM	15643110	1,994,738	133,965	133,965			

Edgar Filing: STATE STREET CORP - Form 13F-HR

CENTURY BANCORP INC	CL A NON V	15643210	2,112,964	77,200	23,200			54,000
CENTURY BUSINESS SVC	COM	15649010	2,829,225	868,127	818,127	50,000		
CEPHEID	COM	15670R10	397,224	71,200	71,200			
CENTURYTEL INC	COM	15670010	91,224,207	3,092,346	2,856,944	176,054		59,340
CEPHALON INC	COM	15670810	22,573,829	499,421	479,343	16,713		3,360
CERES GROUP INC	COM	15677210	840,099	215,410	215,410			
CERIDIAN CORP NEW	COM	15677910	32,967,292	1,736,949	1,731,309	5,340		300
CERNER CORP	COM	15678210	14,332,116	299,647	297,835	1,612		200
CERTEGY INC	COM	15688010	30,298,348	816,447	808,046	8,201		200
CERUS CORP	COM	15708510	4,433,638	130,863	130,863			
CHAMPION ENTERPRISES	COM	15849610	3,919,236	697,373	697,273			100
CHAMPIONSHIP AUTO RA	COM	15871110	1,525,577	154,881	154,641	240		
Page Total			1,361,422,695					

Page 13 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
CHAMPS ENTMT INC DEL	COM	15878710	485,958	39,800	39,800		
CHARLES RIVER ASSOCI	COM	15985210	713,524	35,605	35,605		
CHARLES RIV LABS INT	COM	15986410	15,964,889	455,489	434,189	21,300	
CHARTER ONE FINL INC	COM	16090310	162,427,175	4,724,467	4,709,015	15,043	
CHARTER MUN MTG ACCE	SH BEN INT	16090810	9,244,424	517,026	517,006		
CHARLOTTE RUSSE HLDG	COM	16104810	4,711,406	210,990	210,990		
CHARMING SHOPPES INC	COM	16113310	9,937,028	1,150,119	1,150,119		
CHARTER COMMUNICATIO	CL A	16117M10	3,811,939	934,299	917,539	14,760	2,000
CHARTER FINL CORP WE	COM	16122M10	623,274	21,900	21,900		
CHASE INDS INC	COM	16156810	1,341,774	96,600	96,600		
CHATEAU CMNTYS INC	COM	16172610	10,205,528	333,514	333,514		
CHATTEM INC	COM	16245610	840,010	26,667	26,667		
CHECKERS DRIVE-IN RE	COM NEW	16280930	558,360	47,000	47,000		
CHECKFREE CORP NEW	COM	16281310	10,677,756	682,721	679,346	3,175	200
CHECKPOINT SYS INC	COM	16282510	5,045,648	431,252	430,252	1,000	
CHEESECAKE FACTORY I	COM	16307210	22,047,449	621,405	616,243	4,812	300
CHELSEA PPTY GROUP I	COM	16342110	26,461,759	791,084	694,594	96,490	
CHEMED CORP	COM	16359610	3,941,054	104,565	104,565		
CHEMFIRST INC	COM	16361A10	3,297,299	115,089	114,669		400
CHEMICAL FINL CORP	COM	16373110	9,225,434	245,946	245,946		
CHEROKEE INC DEL NEW	COM	16444H10	467,325	22,500	21,500		1,000
CHESAPEAKE CORP	COM	16515910	4,834,293	183,604	183,424	100	
CHESAPEAKE ENERGY CO	COM	16516710	15,353,301	2,132,403	2,125,603	6,800	
CHEVRONTXACO CORP	COM	16676410	2,845,188,889	32,149,027	24,648,549	7,310,983	189,400
CHICOS FAS INC	COM	16861510	18,130,036	499,175	467,123	26,147	5,900
CHILES OFFSHORE INC	COM	16888M10	2,381,810	98,219	98,219		
CHILDRENS PL RETAIL	COM	16890510	3,685,653	139,076	138,876	200	
CHIPPAC INC	CL A	16965710	2,635,615	426,475	426,475		
CHOICE HOTELS INTL I	COM	16990510	7,240,938	361,866	359,916	1,800	100
CHIQUITA BRANDS INTL	COM	17003280	2,099,517	117,226	117,226		
CHIRON CORP	COM	17004010	136,663,418	3,866,009	3,853,171	9,877	2,900
CHITTENDEN CORP	COM	17022810	12,572,683	433,840	418,295	6,672	8,800
CHOICEPOINT INC	COM	17038810	40,469,482	890,026	885,426	4,267	300
CHOLESTECH CORP	COM	17039310	415,670	39,400	39,400		
CHORDIANT SOFTWARE I	COM	17040410	597,856	306,593	306,593		
CHRISTOPHER & BANKS	COM	17104610	10,462,524	247,341	246,941	300	100

Edgar Filing: STATE STREET CORP - Form 13F-HR

CHUBB CORP	COM	17123210	277,568,992	3,920,466	3,844,046	45,857	30,5
CHURCH & DWIGHT INC	COM	17134010	16,634,820	530,955	530,855	100	
CHURCHILL DOWNS INC	COM	17148410	1,549,801	38,428	38,428		
CIBER INC	COM	17163B10	4,057,187	559,612	557,328	600	1,6
CIENA CORP	COM	17177910	37,046,140	8,841,561	8,823,572	16,609	1,3
CIMA LABS INC	COM	17179610	3,844,390	159,386	159,366		
CINCINNATI FINL CORP	COM	17206210	166,937,542	3,587,740	3,579,896	7,624	2
CINERGY CORP	COM	17247410	136,594,790	3,795,354	3,785,857	8,717	7
CIPHERGEN BIOSYSTEMS	COM	17252Y10	359,205	101,758	101,758		
CIRCOR INTL INC	COM	17273K10	1,632,611	95,196	95,196		
CIRCUIT CITY STORE I	CIRCT CITY	17273710	94,032,506	5,015,067	4,999,372	15,435	2
CIRCUIT CITY STORE I	CARMAX GRO	17273730	8,482,729	391,812	390,012	1,800	
CISCO SYS INC	COM	17275R10	2,556,758,273	183,280,163	177,916,699	3,775,492	1,587,9
CIRRUS LOGIC INC	COM	17275510	5,227,570	709,304	706,434	1,700	1,1
Page Total			6,715,487,254				

Page 14 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CINTAS CORP	COM	17290810	171,698,120	3,473,561	3,447,329	9,232	17,000
CITIGROUP INC	COM	17296710	8,964,945,141	231,353,423	228,663,364	2,113,025	577,034
CITIZENS BKG CORP MI	COM	17442010	13,767,992	475,086	474,086	1,000	
CITIZENS COMMUNICATI	COM	17453B10	51,911,093	6,209,461	6,189,657	19,604	200
CITIZENS FIRST BANCO	COM	17461R10	1,477,593	65,700	65,700		
CITIZENS INC	CL A	17474010	3,060,009	235,748	235,748		
CITRIX SYS INC	COM	17737610	25,005,817	4,140,036	4,136,721	3,195	120
CITY BK LYNNWOOD WAS	COM	17770A10	2,906,912	90,841	90,841		
CITY HLDG CO	COM	17783510	4,401,407	188,014	187,714	300	
CITY NATL CORP	COM	17856610	30,082,585	559,676	557,276	2,400	
CLAIRES STORES INC	COM	17958410	14,765,920	644,800	643,820	780	200
CLARCOR INC	COM	17989510	11,295,695	356,894	356,354	100	440
CLARK / BARDES INC	COM	18066810	2,439,403	106,804	106,804		
CLARK DICK PRODTNS I	COM	18151210	216,000	15,000	15,000		
CLAYTON HOMES INC	COM	18419010	17,178,249	1,087,231	1,084,361	1,950	920
CLEAR CHANNEL COMMUN	COM	18450210	423,623,447	13,229,964	13,000,810	212,726	16,428
CLEARONE COMMUNICATI	COM	18506010	562,686	38,200	38,200		
CLEVELAND CLIFFS INC	COM	18589610	4,489,802	162,674	162,574	100	
CLOROX CO DEL	COM	18905410	228,668,353	5,530,069	5,511,779	8,910	9,380
CLOSURE MED CORP	COM	18909310	924,154	66,011	66,011		
COACH INC	COM	18975410	25,206,840	459,141	450,537	5,040	3,564
COACHMEN INDS INC	COM	18987310	2,859,168	197,184	197,184		
COASTAL BANCORP INC	COM	19041P10	949,369	29,892	29,892		
COASTAL FINL CORP DE	COM	19046E10	276,390	18,675	18,675		
COBALT CORP	COM	19074W10	2,763,428	121,203	121,203		
COBIZ INC	COM	19089710	890,617	51,750	51,750		
COCA COLA BOTTLING C	COM	19109810	1,297,869	30,183	29,983		200
COCA COLA CO	COM	19121610	3,333,736,952	59,531,017	56,839,124	1,391,256	1,300,637
COCA COLA ENTERPRISE	COM	19121910	177,942,786	8,059,003	8,046,543	11,830	630
COCA-COLA FEMSA S A	SPON						
	ADR R	19124110	1,036,488	43,187	43,187		
COGNEX CORP	COM	19242210	7,888,131	393,423	380,703	460	12,260
COGNIZANT TECHNOLOGY	CL A	19244610	14,639,296	272,359	272,359		
COHERENT INC	COM	19247910	9,350,522	311,788	311,378	410	

Edgar Filing: STATE STREET CORP - Form 13F-HR

COHU INC	COM	19257610	5,186,782	300,161	300,141	20	
COINSTAR INC	COM	19259P30	5,942,107	243,031	242,991	40	
COLDWATER CREEK INC	COM	19306810	731,560	29,982	29,982		
COLE NATIONAL CORP N	CL A	19329010	2,025,020	106,580	106,580		
COLE KENNETH PRODTNS	CL A	19329410	3,098,173	109,283	109,283		
COLES MYER LTD	SPON						
	ADR N	19387040	364,837	11,750	11,750		
COLGATE PALMOLIVE CO	COM	19416210	641,578,387	12,818,749	12,253,486	476,351	88,912
COLLINS & AIKMAN COR	COM						
	NEW	19483020	5,894,752	647,775	647,775		
COLONIAL BANCGROUP I	COM	19549330	29,927,340	1,995,156	1,987,060	8,096	
COLONIAL PPTYS TR	COM SH						
	BEN	19587210	9,413,124	241,672	241,672		
COLUMBIA BANCORP	COM	19722710	564,279	23,900	23,900		
COLUMBIA BKG SYS INC	COM	19723610	1,187,281	91,966	91,966		
COLUMBIA LABS INC	COM	19777910	1,539,708	256,618	256,618		
COLUMBIA SPORTSWEAR	COM	19851610	3,128,510	97,769	97,219	550	
COLUMBUS MCKINNON CO	COM	19933310	464,451	53,756	53,756		
COMFORT SYS USA INC	COM	19990810	608,526	122,440	122,260	180	
COMARCO INC	COM	20008010	205,668	26,100	26,100		
Page Total			14,264,118,739				

Page 15 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Other
COMCAST CORP	CL A	20030010	308,429	12,745	8,600	3,645	50
COMCAST CORP	CL A SPL	20030020	506,663,247	21,252,653	20,828,097	378,535	46,02
COMERICA INC	COM	20034010	265,522,949	4,324,478	4,161,014	156,324	7,14
COMMERCE BANCORP INC	COM	20051910	29,714,466	672,273	668,761	3,312	20
COMMERCE BANCSHARES	COM	20052510	25,919,154	585,876	543,264	40,218	2,39
COMMERCE GROUP INC M	COM	20064110	14,827,334	374,901	338,401	36,500	
COMMERCE ONE INC DEL	COM	20069310	602,030	1,584,291	1,469,852	73,790	40,64
COMMERCIAL FEDERAL C	COM	20164710	24,713,191	852,179	852,079		10
COMMERCIAL METALS CO	COM	20172310	8,714,786	185,658	185,658		
COMMERCIAL NET LEASE	COM	20221810	7,640,304	477,519	477,499	20	
COMMONWEALTH BANCORP	COM	20268X10	2,505,839	84,457	84,457		
COMMONWEALTH INDS IN	COM	20300410	201,852	28,074	28,074		
COMMONWEALTH TEL ENT	COM	20334910	7,651,555	190,148	189,648	500	
COMMSCOPE INC	COM	20337210	9,336,025	746,882	745,302	1,280	30
COMMUNITY BK SYS INC	COM	20360710	3,863,872	119,810	119,810		
COMMUNITY BKS INC MI	COM	20362810	2,388,550	81,188	81,188		
COMMUNITY HEALTH SYS	COM	20366810	12,227,928	456,266	401,514	46,377	8,37
COMMUNITY FIRST BANK	COM	20390210	12,289,694	471,050	471,050		
COMMUNITY TR BANCORP	COM	20414910	2,968,725	105,611	105,611		
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	367,200	29,376	29,376		
COMPANHIA VALE DO RI	SPONSORED	20441220	6,637,534	239,882	239,882		
COMPASS BANCSHARES I	COM	20449H10	55,772,740	1,659,903	1,653,033	6,470	40
COMPUCREDIT CORP	COM	20478N10	1,300,355	190,668	190,668		
COMPUCOM SYS INC	COM	20478010	488,492	125,900	125,900		
COMPUTER ASSOC INTL	COM	20491210	202,027,128	12,714,105	12,689,732	23,421	95
COMPUTER NETWORK TEC	COM	20492510	2,007,826	327,541	318,181	9,360	
COMPUTER SCIENCES CO	COM	20536310	206,803,354	4,326,430	4,234,682	45,318	46,43
COMPUTER TASK GROUP	COM	20547710	329,545	66,307	66,307		

Edgar Filing: STATE STREET CORP - Form 13F-HR

COMPX INTERNATIONAL	CL A	20563P10	211,271	15,945	15,845	100	
COMPUWARE CORP	COM	20563810	51,885,322	8,547,829	8,534,034	13,155	64
COMSTOCK RES INC	COM NEW	20576820	3,276,466	431,114	431,014	100	
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	38,258,403	4,131,577	4,113,557	17,460	56
CONAGRA FOODS INC	COM	20588710	1,043,343,606	37,733,946	13,876,228	23,836,178	21,54
COMPUTER HORIZONS CO	COM	20590810	704,085	144,576	144,076	500	
CONCEPTUS INC	COM	20601610	1,639,402	99,418	99,418		
CONCORD CAMERA CORP	COM	20615610	1,219,057	238,984	238,984		
CONCORD COMMUNICATIO	COM	20618610	1,005,708	61,026	57,986	3,000	4
CONCORD EFS INC	COM	20619710	340,766,878	11,306,134	11,266,564	38,850	72
CONCURRENT COMPUTER	COM	20671020	3,155,136	678,524	676,424	2,100	
CONNECTIV INC	COM	20682910	22,889,650	886,852	878,452	7,800	60
CONEXANT SYSTEMS INC	COM	20714210	3,437,502	2,121,915	2,091,297	16,789	13,82
CONMED CORP	COM	20741010	6,881,815	308,187	307,647	540	
CONNECTICUT BANCSHAR	COM	20754010	4,145,484	124,864	124,864		
CONNECTICUT WTR SVC	COM	20779710	1,928,865	63,283	63,283		
CONNETICS CORP	COM	20819210	4,198,507	324,987	324,987		
CONOCO INC	COM	20825150	388,314,486	13,968,147	13,898,585	48,774	20,78
CONSECO INC	COM	20846410	13,164,586	6,582,293	6,556,349	20,530	5,41
CONSOL ENERGY INC	COM	20854P10	8,333,761	392,177	392,077	100	
CONSOLIDATED EDISON	COM	20911510	201,152,961	4,818,035	4,793,635	16,442	7,95
CONSOLIDATED GRAPHIC	COM	20934110	6,639,037	349,423	122,750	226,673	
Page Total			3,560,346,092				

Page 16 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sh O
					Sole	Shared as Defined	
CONSTELLATION BRANDS	CL A	21036P10	40,286,272	1,258,946	1,198,770	50,986	9
CONSTELLATION ENERGY	COM	21037110	114,696,837	3,909,231	3,888,822	15,739	4
CONTINENTAL AIRLS IN	CL B	21079530	7,837,752	496,689	493,899	2,790	
CONVERA CORP	CL A	21191910	354,160	145,745	145,745		
CONVERGYS CORP	COM	21248510	79,880,934	4,100,664	3,892,353	118,845	9
COOPER CAMERON CORP	COM	21664010	24,819,414	512,586	512,186	300	
COOPER COS INC	COM NEW	21664840	16,498,046	350,277	348,877	1,400	
COOPER TIRE & RUBR C	COM	21683110	35,868,565	1,745,429	1,740,774	3,655	1
COORS ADOLPH CO	CL B	21701610	51,922,003	833,419	831,849	1,570	
COORSTEK INC	COM	21702010	3,090,721	99,991	99,991		
COPART INC	COM	21720410	16,119,636	993,200	992,030	1,170	
CORDIANT COMMS GRP P	SPON ADR N	21851420	546,263	91,655	91,655		
CORINTHIAN COLLEGES	COM	21886810	7,606,881	224,458	224,258		
CORIXA CORP	COM	21887F10	2,978,071	434,755	434,635	20	
CORN PRODS INTL INC	COM	21902310	15,439,098	496,115	489,358	1,815	4
CORNELL COMPANIES IN	COM	21914110	740,625	62,500	62,500		
CORNERSTONE RLTY INC	COM	21922V10	7,041,877	623,175	623,175		
CORNING INC	COM	21935010	76,145,050	21,449,310	21,268,152	134,851	6
CORPORATE EXECUTIVE	COM	21988R10	17,418,214	508,561	506,361	2,200	
CORPORATE OFFICE PPT	SH BEN INT	22002T10	11,642,148	797,954	591,959	205,995	
CORRECTIONAL PPTYS T	COM	22025E10	965,668	43,894	43,894		
CORRECTIONS CORP AME	COM NEW	22025Y40	5,472,924	316,354	316,350		
CORUS BANKSHARES INC	COM	22087310	6,205,723	135,145	135,145		
CORVEL CORP	COM	22100610	2,582,685	77,102	77,102		
CORVIS CORP	COM	22100910	468,679	721,046	708,466	12,400	
COST PLUS INC CALIF	COM	22148510	7,352,315	241,384	241,344	40	

Edgar Filing: STATE STREET CORP - Form 13F-HR

COSTCO WHSL CORP NEW	COM	22160K10	395,741,804	10,247,069	10,203,687	39,936	3
COSTAR GROUP INC	COM	22160N10	2,999,617	146,109	146,109		
COUNTRYWIDE CR INDS	COM	22237210	144,527,905	2,995,397	2,990,027	5,270	
COURIER CORP	COM	22266010	1,032,966	25,850	25,850		
COUSINS PPTYS INC	COM	22279510	18,712,147	755,741	755,741		
COVANSYS CORP	COM	22281W10	1,124,606	200,108	200,108		
COVANCE INC	COM	22281610	21,165,093	1,128,805	1,069,295	59,510	
COVENANT TRANS INC	CLA	22284P10	1,105,892	52,042	52,042		
COVENTRY HEALTH CARE	COM	22286210	34,423,042	1,211,226	1,208,121	2,865	
COX COMMUNICATIONS I	CL A	22404410	61,879,751	2,246,089	2,233,731	7,490	4
COX RADIO INC	CL A	22405110	6,166,250	255,861	251,301	4,560	
CRANE CO	COM	22439910	31,351,304	1,235,276	1,227,063	2,980	5
CRAWFORD & CO	CL B	22463310	2,957,172	365,083	365,083		
CRAY INC	COM	22522310	892,212	199,600	199,600		
CREDENCE SYS CORP	COM	22530210	15,631,096	879,634	878,374	1,060	
CREDIT ACCEP CORP MI	COM	22531010	1,856,123	147,663	147,663		
CREDIT SUISSE GROUP	SPONSORED	22540110	2,095,821	66,534	66,534		
CREE INC	COM	22544710	11,627,555	878,878	870,668	8,090	
CRESCENT REAL ESTATE	COM	22575610	22,644,521	1,210,937	1,208,117	2,820	
CROMPTON CORP	COM	22711610	19,918,598	1,562,243	1,552,306	8,190	1
CROSS CTRY INC	COM	22748P10	2,680,020	70,900	70,900		
CROSS MEDIA MARKETIN	COM NEW	22754R20	261,489	27,818	27,793	25	
CROWN AMERN RLTY TR	SH BEN INT	22818610	3,224,256	343,006	343,006		
CROWN CASTLE INTL CO	COM	22822710	5,339,298	1,358,600	1,348,300	10,200	
Page Total			1,363,339,099				

Page 17 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
CROWN CORK & SEAL IN	COM	22825510	9,952,632	1,452,939	1,447,639	5,300	
CROWN MEDIA HLDGS IN	CL A	22841110	2,511,197	318,276	318,196		
CRYOLIFE INC	COM	22890310	2,738,294	170,504	170,504		
CUBIC CORP	COM	22966910	4,452,187	187,856	186,956	900	
CUBIST PHARMACEUTICA	COM	22967810	2,948,247	313,310	313,310		
CULLEN FROST BANKERS	COM	22989910	13,415,821	373,180	371,980	1,100	
CULP INC	COM	23021510	275,481	17,100	17,100		
CUMMINS INC	COM	23102110	29,458,404	889,982	888,002	1,980	
CUMULUS MEDIA INC	CL A	23108210	6,199,897	449,920	393,170	45,150	11,
CURAGEN CORP	COM	23126R10	2,323,557	412,710	281,479	130,931	
CURATIVE HEALTH SVCS	COM	23126410	808,477	48,181	48,181		
CURTISS WRIGHT CORP	COM	23156110	9,153,840	114,423	112,723	1,700	
CYBERONICS INC	COM	23251P10	2,891,243	220,386	214,126	6,260	
CYBEROPTICS CORP	COM	23251710	442,492	46,141	46,141		
CYGNUS INC	COM	23256010	326,858	152,027	150,027		2,
CYMER INC	COM	23257210	13,819,916	394,404	393,644	560	
CYPRESS SEMICONDUCTO	COM	23280610	18,649,829	1,228,579	1,224,609	3,450	
CYSIVE INC	COM	23281T10	323,458	132,024	132,024		
CYTEC INDS INC	COM	23282010	19,148,091	609,036	608,026	1,010	
CYTOGEN CORP	COM	23282410	434,378	405,961	404,961	1,000	
D & E COMMUNICATIONS	COM	23286010	385,517	36,681	36,681		
D & K HEALTHCARE RES	COM	23286110	1,395,132	39,567	39,567		
CYTYC CORP	COM	23294610	8,985,686	1,179,224	1,171,154	7,970	
DDI CORP	COM	23316210	399,128	443,476	443,476		

Edgar Filing: STATE STREET CORP - Form 13F-HR

DMC STRATEX NETWORKS	COM	23322L10	2,012,765	1,001,376	1,001,276		
DQE INC	COM	23329J10	14,292,390	1,020,885	1,017,310	2,975	
DPL INC	COM	23329310	40,952,773	1,548,309	1,539,424	8,135	
DRS TECHNOLOGIES INC	COM	23330X10	7,807,005	182,620	182,020	500	
D R HORTON INC	COM	23331A10	30,013,266	1,153,026	1,146,141	6,625	
DSP GROUP INC	COM	23332B10	5,857,126	298,833	297,833	800	
DST SYS INC DEL	COM	23332610	57,620,289	1,260,562	1,217,503	2,740	40,
DTE ENERGY CO	COM	23333110	165,306,696	3,703,107	3,696,374	5,908	
DVI INC	COM	23334310	4,400,766	228,019	228,019		
DAISYTEK INTL CORP	COM	23405310	2,822,313	166,410	166,370		
DAKTRONICS INC	COM	23426410	1,359,661	138,177	138,177		
DANA CORP	COM	23581110	72,853,530	3,931,653	3,917,455	11,532	2,
DANAHER CORP DEL	COM	23585110	225,038,830	3,391,693	3,353,790	37,153	
DANIELSON HLDG CORP	COM	23627410	261,252	53,100	53,100		
DARDEN RESTAURANTS I	COM	23719410	116,439,579	4,714,153	4,702,846	9,057	2,
DATASCOPE CORP	COM	23811310	3,926,262	142,050	141,550	500	
DATASTREAM SYS INC	COM	23812410	1,369,135	192,836	192,836		
DAVE & BUSTERS INC	COM	23833N10	461,320	38,000	38,000		
DAVITA INC	COM	23918K10	25,666,848	1,078,439	1,076,859	1,480	
DEAN FOODS CO NEW	COM	24237010	46,996,135	1,259,950	1,248,936	10,646	
DEB SHOPS INC	COM	24272810	3,579,661	105,973	105,973		
DECODE GENETICS INC	COM	24358610	1,538,634	328,768	328,768		
DEERE & CO	COM	24419910	260,303,592	5,434,313	5,417,620	14,013	2,
DEL LABS INC	COM	24509110	561,550	22,462	22,462		
DEL MONTE FOODS CO	COM	24522P10	3,516,636	298,020	295,680	2,340	
DELIAS CORP	CL A	24688Q10	1,560,294	305,940	305,083	857	
Page Total			1,247,958,070				

Page 18 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Oth
DELL COMPUTER CORP	COM	24702510	1,643,900,162	62,888,300	61,622,375	1,082,044	183,8
DELPHI CORP	COM	24712610	830,065,539	62,883,753	62,732,221	131,650	19,8
DELPHI FINL GROUP IN	CL A	24713110	8,420,780	194,251	179,915	300	14,0
DELTA & PINE LD CO	COM	24735710	9,373,253	466,331	466,051	280	
DELTA AIR LINES INC	COM	24736110	51,584,600	2,579,230	2,570,845	8,285	1
DELTAGEN INC	COM	24783R10	294,722	120,295	120,295		
DELTIC TIMBER CORP	COM	24785010	6,279,842	182,130	182,130		
DENBURY RES INC	COM NEW	24791620	1,253,929	121,859	121,859		
DELUXE CORP	COM	24801910	70,147,526	1,803,742	1,780,162	11,990	11,5
DENDRITE INTL INC	COM	24823910	4,960,120	512,939	512,879	60	
DENTSPLY INTL INC NE	COM	24903010	27,926,770	756,618	737,948	2,910	15,7
DEPARTMENT 56 INC	COM	24950910	748,017	45,947	45,947		
DESERT CMNTY BK VICT	COM	25037Y10	355,514	11,930	11,930		
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,215,150	130,521	128,987	1,534	
DEVELOPERS DIVERSIFI	COM	25159110	26,738,010	1,188,356	1,104,711	83,645	
DEVON ENERGY CORP NE	COM	25179M10	170,348,393	3,456,745	3,439,592	9,759	7,3
DEVRY INC DEL	COM	25189310	18,324,783	802,311	799,171	2,840	3
DIAGEO P L C	SPON ADR N	25243Q20	6,084,576	117,804	64,351	53,453	
DIAGNOSTIC PRODS COR	COM	25245010	10,903,530	294,690	294,590		1
DIAL CORP NEW	COM	25247D10	32,364,632	1,616,615	1,614,800	1,515	3
DIAMOND OFFSHORE DRI	COM	25271C10	13,291,288	466,361	463,071	3,150	1
DIAMONDCLUSTER INTL	CL A	25278P10	1,863,840	311,679	306,679		5,0

Edgar Filing: STATE STREET CORP - Form 13F-HR

DIANON SYS INC	COM	25282610	5,398,838	101,064	101,064		
DIEBOLD INC	COM	25365110	27,692,036	743,610	711,050	22,136	10,4
DIGENE CORP	COM	25375210	2,608,693	221,790	221,790		
DIGI INTL INC	COM	25379810	261,267	79,148	79,122	26	
DIGIMARC CORP	COM	25380710	1,161,996	111,838	111,838		
DIGITAL INSIGHT CORP	COM	25385P10	5,158,884	313,610	313,590	20	
DIGITAL RIV INC	COM	25388B10	567,206	61,720	61,720		
DIGITAS INC	COM	25388K10	717,618	157,753	125,453	30,300	2,0
DIME CMNTY BANCSHARE	COM	25392210	5,462,867	240,761	240,761		
DILLARDS INC	CL A	25406710	74,451,702	2,831,940	2,829,230	2,610	1
DIMON INC	COM	25439410	3,465,127	500,741	500,141	600	
DIONEX CORP	COM	25454610	6,627,283	247,379	247,239	40	1
DISCOVERY PARTNERS I	COM	25467510	456,156	69,536	69,412	124	
DISNEY WALT CO	COM DISNEY	25468710	990,287,064	52,396,141	49,563,883	1,949,484	882,7
DIVERSA CORP	COM	25506410	4,243,854	426,518	426,511	7	
DR REDDYS LABS LTD	ADR	25613520	838,894	43,242	43,242		
DOCUMENTUM INC	COM	25615910	5,181,912	431,826	430,406	1,420	
DOLE FOOD INC	COM	25660510	28,178,516	976,725	975,505	520	7
DOLLAR GEN CORP	COM	25666910	129,958,248	6,829,125	6,815,463	9,315	4,3
DOLLAR THRIFTY AUTOM	COM	25674310	6,421,309	247,927	247,487	440	
DOLLAR TREE STORES I	COM	25674710	47,938,796	1,216,412	1,207,971	8,091	3
DOMINION HOMES INC	COM	25738610	294,973	14,581	14,581		
DOMINION RES INC VA	COM	25746U10	412,683,849	6,233,895	6,140,533	61,907	31,4
DONALDSON INC	COM	25765110	20,480,564	584,491	578,586	5,905	
DONNELLEY R R & SONS	COM	25786710	90,665,727	3,290,952	3,283,567	7,225	1
DONNELLY CORP	CL A	25787010	955,472	35,401	35,401		
DORAL FINL CORP	COM	25811P10	15,028,137	450,079	450,079		
DOUBLECLICK INC	COM	25860930	6,864,249	946,793	943,303	3,390	1
Page Total			4,830,496,213				

Page 19 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Discretion Shared as Oth
DOVER CORP	COM	26000310	172,814,250	4,937,550	4,848,848	18,024	70,6
DOVER DOWNS GAMING &	COM	26009510	1,774,592	138,640	138,640		
DOVER MOTORSPORTS IN	COM	26017410	815,459	143,063	143,063		
DOW CHEM CO	COM	26054310	738,719,965	21,486,910	21,296,471	104,029	86,4
DOW JONES & CO INC	COM	26056110	231,682,522	4,781,889	1,829,322	48,547	2,904,0
DOWNEY FINL CORP	COM	26101810	12,806,285	270,746	270,746		
DRESS BARN INC	COM	26157010	6,602,673	426,805	426,725	80	
DREW INDS INC	COM NEW	26168L20	261,555	15,900	15,900		
DREXLER TECHNOLOGY C	COM	26187610	870,112	40,283	33,933	950	5,4
DREYERS GRAND ICE CR	COM	26187810	26,070,949	380,043	350,013	23,230	6,8
DRIL-QUIP INC	COM	26203710	1,926,339	77,208	77,208		
DRUGSTORE COM INC	COM	26224110	272,047	101,133	101,133		
DU PONT E I DE NEMOU	COM	26353410	1,620,450,150	36,496,625	35,765,387	430,758	300,4
DUANE READE INC	COM	26357810	4,667,267	137,071	136,651	320	1
DUCOMMUN INC DEL	COM	26414710	1,062,720	40,500	40,500		
DUKE ENERGY CORP	COM	26439910	2,042,095,384	65,662,231	18,855,326	46,645,141	161,7
DUKE REALTY CORP	COM NEW	26441150	39,692,071	1,371,056	1,369,076	1,980	
DUN & BRADSTREET COR	COM	26483E10	29,510,642	892,909	888,637	3,097	1,1
DURA AUTOMOTIVE SYST	CLA	26590310	4,829,977	232,770	232,770		
DUPONT PHOTOMASKS IN	COM	26613X10	2,752,712	84,751	84,751		

Edgar Filing: STATE STREET CORP - Form 13F-HR

DURECT CORP	COM	26660510	2,213,584	276,698	276,698			
DYAX CORP	COM	26746E10	214,874	55,096	51,851	3,145		1
DYCOM INDS INC	COM	26747510	13,579,489	1,161,633	1,158,593	3,040		
DYNACQ INTL INC	COM PAR \$.	26791930	741,119	52,599	52,599			
DYNAMICS RESH CORP	COM	26805710	428,953	17,740	17,740			
DYNEGY INC NEW	CL A	26816Q10	55,677,931	7,733,046	7,719,951	11,935		1,1
EDP-ELECTRICIDADE DE	SPONSORED	26835310	661,497	33,664	33,664			
EEX CORP	COM NEW	26842V20	214,870	107,435	107,435			
EGL INC	COM	26848410	8,760,484	516,538	515,668	870		
E M C CORP MASS	COM	26864810	402,603,047	53,324,907	51,364,367	1,369,024		591,5
EMC INS GROUP INC	COM	26866410	1,018,162	67,652	67,652			
EMS TECHNOLOGIES INC	COM	26873N10	1,138,777	55,040	55,040			
ENSCO INTL INC	COM	26874Q10	44,300,171	1,625,098	1,615,278	9,520		3
EOG RES INC	COM	26875P10	108,261,463	2,726,989	2,642,284	63,960		20,7
E ON AG	SPONSORED	26878010	9,299,039	160,273	48,496	111,777		
EPIX MEDICAL INC	COM	26881Q10	566,988	53,743	53,743			
E PIPHANY INC	COM	26881V10	3,271,125	745,131	744,181	850		1
EPIQ SYS INC	COM	26882D10	2,952,340	173,463	173,463			
ESS TECHNOLOGY INC	COM	26915110	19,846,018	1,131,472	1,131,372	100		
E TRADE GROUP INC	COM	26924610	22,398,940	4,102,370	4,090,440	9,650		2,2
EAGLE BANCSHARES INC	COM	26942C10	314,358	12,100	12,100			
EARTHLINK INC	COM	27032110	7,465,684	1,126,046	1,118,816	3,900		3,3
EAST WEST BANCORP IN	COM	27579R10	11,299,155	327,322	327,322			
EASTGROUP PPTY INC	COM	27727610	5,500,851	214,877	214,877			
EASTMAN CHEM CO	COM	27743210	82,176,163	1,752,157	1,748,141	2,508		1,5
EASTMAN KODAK CO	COM	27746110	275,341,522	9,439,202	9,391,411	23,163		24,6
EATON CORP	COM	27805810	118,230,317	1,625,159	1,574,925	49,934		3
EATON VANCE CORP	COM NON VT	27826510	20,081,973	643,653	642,373	1,240		
EBAY INC	COM	27864210	91,105,662	1,478,508	1,471,789	5,619		1,1
ECHELON CORP	COM	27874N10	3,510,199	272,531	271,261	1,270		
Page Total			6,252,852,426					

Page 20 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
ECHOSTAR COMMUNICATI	CL A	27876210	27,890,241	1,502,707	1,497,547	5,060	10
ECLIPSYS CORP	COM	27885610	3,608,984	550,234	548,183	2,011	4
ECOLAB INC	COM	27886510	182,098,490	3,938,968	3,401,205	434,349	103,41
EDGAR ONLINE INC	COM	27976510	229,680	116,000			116,00
EDISON INTL	COM	28102010	582,619,937	34,271,761	34,254,141	16,780	84
EDO CORP	COM	28134710	3,570,736	125,289	125,289		
EDUCATION MGMT CORP	COM	28139T10	18,818,115	462,021	462,021		
J D EDWARDS & CO	COM	28166710	14,555,809	1,198,009	1,196,509	1,400	10
EDWARDS LIFESCIENCES	COM	28176E10	61,277,533	2,641,273	1,366,436	1,274,397	44
EDWARDS AG INC	COM	28176010	38,433,606	988,773	968,265	19,315	1,19
EFUNDS CORP	COM	28224R10	4,943,844	521,008	514,551	2,934	3,52
EL PASO CORP	COM	28336L10	291,238,590	14,130,936	14,043,842	54,310	32,78
EL PASO ELEC CO	COM NEW	28367785	11,491,455	829,708	828,888	820	
ELCOR CORP	COM	28444310	6,305,679	230,555	230,555		
ELECTRO RENT CORP	COM	28521810	2,921,256	224,885	224,885		
ELECTRO SCIENTIFIC I	COM	28522910	11,108,016	457,120	456,540	360	22
ELECTROGLAS INC	COM	28532410	3,010,180	301,018	301,018		
ELECTRONIC ARTS INC	COM	28551210	113,219,541	1,714,149	1,709,899	3,785	46

Edgar Filing: STATE STREET CORP - Form 13F-HR

ELECTRONIC DATA SYS	COM	28566110	542,818,599	14,611,537	14,580,483	28,750	2,30
ELECTRONICS BOUTIQUE	COM	28604510	3,676,095	125,464	125,464		
ELECTRONICS FOR IMAG	COM	28608210	16,279,255	1,023,209	1,022,309	800	10
ELIZABETH ARDEN INC	COM	28660G10	1,821,942	104,111	104,111		
EMBARCADERO TECHNOLO	COM	29078710	737,966	119,412	119,412		
EMBEX INC	COM	29081710	887,008	42,400	39,900		2,50
EMCOR GROUP INC	COM	29084Q10	10,635,911	181,191	181,191		
EMCORE CORP	COM	29084610	1,583,826	263,971	263,971		
EMERSON ELEC CO	COM	29101110	569,758,105	10,647,694	9,618,858	673,735	355,10
EMISPHERE TECHNOLOGI	COM	29134510	316,445	75,524	75,524		
EMMIS COMMUNICATIONS	CL A	29152510	9,340,382	440,792	440,272	420	10
EMPIRE DIST ELEC CO	COM	29164110	5,117,066	249,613	248,713	800	10
EMULEX CORP	COM NEW	29247520	16,547,313	734,783	657,664	57,079	20,04
ENCANA CORP	COM	29250510	5,132,691	167,735	51,760	115,975	
ENCORE ACQUISITION C	COM	29255W10	1,626,330	94,280	94,280		
ENCORE WIRE CORP	COM	29256210	1,626,033	114,268	114,268		
ENDESA S A	SPONSORED	29258N10	7,445,726	519,953	159,374	360,579	
ENDO PHARMACEUTICALS	COM	29264F20	2,016,595	288,085	288,085		
ENDOCARE INC	COM	29264P10	2,405,422	182,091	181,991		10
ENERGEN CORP	COM	29265N10	12,697,685	461,734	460,934	500	30
ENERGY CONVERSION DE	COM	29265910	2,665,150	169,863	169,863		
ENERGY EAST CORP	COM	29266M10	28,049,673	1,241,136	1,234,832	4,734	1,57
ENERGIZER HLDGS INC	COM	29266R10	30,784,625	1,122,707	1,120,452	1,889	36
ENERGY PARTNERS LTD	COM	29270U10	2,159,925	232,250	232,250		
ENGELHARD CORP	COM	29284510	80,747,569	2,851,256	2,845,871	5,385	
ENGINEERED SUPPORT S	COM	29286610	13,034,415	249,224	249,224		
ENERGYSOUTH INC	COM	29297010	1,012,464	31,600	31,600		
ENESCO GROUP INC	COM	29297310	522,512	59,784	59,784		
ENNIS BUSINESS FORMS	COM	29338910	1,240,624	95,067	89,767	5,300	
ENPRO INDS INC	COM	29355X10	278,696	53,085	50,934	2,039	11
ENTEGRIS INC	COM	29362U10	10,656,875	729,923	729,923		
ENTERASYS NETWORKS I	COM	29363710	2,290,625	1,286,868	1,279,188	7,460	22
Page Total			2,763,255,240				

Page 21 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sha Ot
					Sole	Shared as Defined	
ENTERCOM COMMUNICATI	CL A	29363910	17,190,238	374,515	373,350	865	3
ENERGY CORP NEW	COM	29364G10	250,244,277	5,896,425	5,767,040	104,500	24,8
ENTERPRISE PRODS PAR	COM	29379210	1,293,987	79,630	79,630		
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	5,392,606	218,767	218,767		
ENTREMED INC	COM	29382F10	265,904	86,614	78,084	5,730	2,8
ENTRAVISION COMMUNIC	CL A	29382R10	3,455,553	282,086	279,086	3,000	
ENTRUST INC	COM	29384810	1,412,626	519,348	519,228	20	1
ENZON INC	COM	29390410	9,412,217	382,455	329,030	47,825	5,6
ENZO BIOCHEM INC	COM	29410010	3,745,288	261,360	251,157	10,203	
EON LABS INC	COM	29412E10	542,595	30,500	30,500		
EQUIFAX INC	COM	29442910	103,107,357	3,818,791	3,803,104	9,687	6,0
EQUITABLE RES INC	COM	29454910	23,877,396	696,134	690,310	1,000	4,8
EQUITY INNS INC	COM	29470310	5,095,513	632,983	632,983		
EQUITY OFFICE PROPER	COM	29474110	323,993,239	10,763,895	10,671,886	92,009	
EQUITY ONE	COM	29475210	846,748	60,482	60,482		
EQUITY RESIDENTIAL	SH BEN INT	29476L10	191,737,257	6,669,122	6,667,382	1,740	

Edgar Filing: STATE STREET CORP - Form 13F-HR

ERICSSON L M TEL CO	ADR CL B S	29482140	4,157,301	2,887,015	556,488	2,330,527		
ERIE INDTY CO	CL A	29530P10	6,741,917	166,426	165,586	840		
ESCALADE INC	COM	29605610	354,485	15,500	15,500			
ESCO TECHNOLOGIES IN	COM	29631510	6,478,360	185,096	185,095	1		
ESPERION THERAPEUTIC	COM	29664R10	907,331	167,096	167,096			
ESPEED INC	CL A	29664310	2,084,202	191,036	190,736			3
ESSEX PPTY TR INC	COM	29717810	15,036,701	274,894	261,149	13,745		
ESTERLINE TECHNOLOGI	COM	29742510	10,139,113	446,657	446,617	40		
ETHAN ALLEN INTERIOR	COM	29760210	15,867,030	455,295	453,119	2,076		1
EUNIVERSE INC	COM	29841210	271,830	44,200	44,200			
EURONET WORLDWIDE IN	COM	29873610	965,796	60,400	58,400			2,0
EVERGREEN RES INC	COM NO PAR	29990030	10,379,817	244,231	244,231			
EXACT SCIENCES CORP	COM	30063P10	891,126	55,800	55,600	200		
EXAR CORP	COM	30064510	10,695,595	542,373	541,433	940		
EXCEL TECHNOLOGY INC	COM	30067T10	2,047,542	97,502	97,392	110		
EXELON CORP	COM	30161N10	405,632,628	7,755,882	7,715,985	33,806		6,0
EXELIXIS INC	COM	30161Q10	3,355,014	445,553	445,453			1
EXPEDIA INC	CL A	30212510	5,574,682	94,024	93,964	60		
EXPEDITORS INTL WASH	COM	30213010	32,743,046	987,426	980,986	6,080		3
EXPLORATION CO	COM NEW	30213320	205,131	30,300	30,300			
EXPRESSJET HOLDINGS	CL A	30218U10	823,455	63,100	63,100			
EXPRESS SCRIPTS INC	COM	30218210	38,792,155	774,140	772,510	1,430		2
EXTENDED STAY AMER I	COM	30224P10	12,006,968	740,257	735,537	4,640		
EXTREME NETWORKS INC	COM	30226D10	10,651,347	1,055,634	944,879	88,795		21,9
EXULT INC DEL	COM	30228410	4,060,231	624,651	624,451	100		1
EXXON MOBIL CORP	COM	30231G10	6,795,088,204	166,057,874	158,286,568	4,233,382		3,537,9
F&M BANCORP MD	COM	30236710	4,094,773	116,065	116,065			
FBL FINL GROUP INC	CL A	30239F10	2,782,505	125,621	125,621			
F A O INC	COM	30240S10	204,315	25,700	25,700			
FBR ASSET INVT CORP	COM	30241E30	3,264,965	97,900	97,900			
FEI CO	COM	30241L10	10,605,329	432,694	432,574	20		1
FLIR SYS INC	COM	30244510	12,896,037	307,268	307,268			
FMC TECHNOLOGIES INC	COM	30249U10	11,803,928	568,590	567,271	1,234		
F M C CORP	COM NEW	30249130	9,422,362	312,309	311,389	720		2
Page Total			8,392,638,022					

Page 22 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Oth
FNB CORP PA	COM	30252010	14,384,673	523,841	522,225	1,616	
FPIC INS GROUP INC	COM	30256310	1,016,401	67,535	67,535		
FPL GROUP INC	COM	30257110	242,151,194	4,036,526	3,936,135	55,381	45,01
FSI INTL INC	COM	30263310	3,157,770	422,727	422,527	200	
FTI CONSULTING INC	COM	30294110	5,841,943	166,865	166,865		
FACTORY 2-U INC	COM	30307210	1,798,602	129,863	129,843	20	
FACTSET RESH SYS INC	COM	30307510	8,115,212	272,597	255,797	1,700	15,10
FAIR ISAAC & CO INC	COM	30325010	16,851,430	512,669	511,469	1,050	15
FAIRCHILD SEMICONDC	CL A	30372610	25,029,243	1,030,010	1,026,650	3,180	18
FALCONSTOR SOFTWARE	COM	30613710	2,106,979	498,104	497,004	1,100	
FAMILY DLR STORES IN	COM	30700010	120,485,240	3,418,021	3,406,881	7,540	3,60
FARMER BROS CO	COM	30767510	3,722,382	10,261	10,161	100	
FARMERS CAP BK CORP	COM	30956210	2,194,171	62,246	62,246		
FASTENAL CO	COM	31190010	26,636,288	691,672	690,432	1,040	20

Edgar Filing: STATE STREET CORP - Form 13F-HR

FEDDERS CORP	COM NEW	31313550	533,060	210,696	210,696			
FEDERAL AGRIC MTG CO	CL C	31314830	4,293,226	160,795	160,695			10
FEDERAL HOME LN MTG	COM	31340030	1,071,296,024	17,504,837	16,947,772	442,247	114,81	
FEDERAL NATL MTG ASS	COM	31358610	1,820,516,168	24,684,965	24,441,840	188,903	54,22	
FEDERAL REALTY INVT	SH BEN INT	31374720	14,858,434	536,212	536,212			
FEDERAL SIGNAL CORP	COM	31385510	15,771,024	657,126	644,806	12,120	20	
FEDERATED DEPT STORE	COM	31410H10	216,373,773	5,450,221	5,434,533	15,448	24	
FEDERATED INVS INC P	CL B	31421110	23,996,869	694,153	693,853	300		
FEDEX CORP	COM	31428X10	369,093,697	6,911,867	6,816,191	22,356	73,32	
FELCOR LODGING TR IN	COM	31430F10	12,767,856	695,796	695,396	400		
FERRO CORP	COM	31540510	14,086,562	467,216	466,636	580		
F5 NETWORKS INC	COM	31561610	2,038,474	208,433	208,433			
FIDELITY BANKSHARES	COM	31604Q10	3,516,219	159,033	159,033			
FIDELITY NATIONAL SO	COM	31620P10	906,672	37,778	37,635	143		
FIDELITY NATL FINL I	COM	31632610	45,662,158	1,445,005	1,438,090	2,618	4,29	
FIFTH THIRD BANCORP	COM	31677310	927,860,043	13,921,381	12,653,951	908,121	359,30	
FILENET CORP	COM	31686910	8,134,703	561,014	559,274	1,740		
FINANCIAL FED CORP	COM	31749210	8,448,079	255,229	255,109			12
FINANCIAL INDS CORP	COM	31757410	1,033,604	57,200	57,200			
FINANCIAL INSTNS INC	COM	31758540	3,499,967	92,445	92,445			
FINISAR	COM	31787A10	2,203,268	929,649	928,999	300	35	
FINLAY ENTERPRISES I	COM NEW	31788420	776,329	47,136	47,136			
FINISH LINE INC	CL A	31792310	3,467,573	193,503	193,503			
FIRST AMERN CORP CAL	COM	31852230	23,085,169	1,003,703	1,002,643	900	16	
FIRST BANCORP P R	COM	31867210	9,759,549	258,874	258,774	100		
FIRST BANCORP N C	COM	31891010	1,457,672	52,987	52,087	900		
FIRST BKS AMER INC	COM	31928N10	512,865	13,100	13,100			
FIRST BUSEY CORP	COM	31938310	2,114,769	95,217	95,217			
FIRST CHARTER CORP	COM	31943910	6,133,495	339,242	339,242			
FIRST CTZNS BANCSHAR	CL A	31946M10	8,302,433	75,074	75,074			
FIRST COMWLTH FINL C	COM	31982910	8,676,174	643,156	643,156			
FIRST CMNTY BANCSHAR	COM	31983A10	2,931,483	87,091	87,091			
FIRST CMNTY BANCORP	COM	31983B10	1,588,260	68,430	68,430			
FIRST CONSULTING GRO	COM	31986R10	1,440,998	167,558	167,558			
FIRST FED CAP CORP	COM	31996010	4,371,733	197,816	197,816			
FIRST DATA CORP	COM	31996310	723,203,191	19,440,946	19,136,870	239,056	65,02	
Page Total			5,838,203,101					

Page 23 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion Sole	Shared as Defined	Sh O
FIRST DEFIANCE FINL	COM	32006W10	1,712,510	85,412	85,412		
FIRST ESSEX BANCORP	COM	32010310	4,192,133	122,577	119,577	3,000	
FIRST FINL BANKSHARE	COM	32020R10	5,157,660	123,274	123,274		
FIRST FINL BANCORP O	COM	32020910	7,883,617	402,842	400,137	2,705	
FIRST FINL CORP IND	COM	32021810	3,774,382	73,403	73,403		
FIRST FINL HLDGS INC	COM	32023910	4,748,609	145,040	145,040		
FIRST HORIZON PHARMA	COM	32051K10	5,604,838	270,896	269,396	1,500	
FIRST INDUSTRIAL REA	COM	32054K10	20,599,413	627,075	626,975	100	
FIRST IND CORP	COM	32054R10	2,780,094	127,703	127,703		
FIRST MERCHANTS CORP	COM	32081710	4,171,420	139,052	139,052		
FIRST MIDWEST BANCOR	COM	32086710	15,839,405	570,173	570,148	25	
FIRST NATL CORP ORAN	COM	32094210	1,102,300	36,500	36,500		

Edgar Filing: STATE STREET CORP - Form 13F-HR

FIRST HEALTH GROUP C	COM	32096010	26,587,976	948,216	945,876	1,860	4
FIRST NIAGARA FINL G	COM	33582U10	3,405,319	122,670	122,670		
FIRST OAK BROOK BANC	COM	33584720	754,523	23,900	23,900		
FIRST PL FINL CORP	COM	33610T10	2,657,367	133,469	133,469		
FIRST REP BK SAN FRA	COM	33615810	4,410,972	160,399	160,059		3
FIRST SENTINEL BANCOR	COM	33640T10	4,085,853	296,937	296,937		
FIRST ST BANCORPORAT	COM	33645310	418,600	16,100	16,100		
FIRST SOUTH BANCORP	COM	33646W10	560,642	15,466	15,466		
1ST SOURCE CORP	COM	33690110	3,795,805	153,552	153,552		
FIRST TENN NATL CORP	COM	33716210	98,488,947	2,571,513	2,559,073	10,240	2,2
FIRST VA BANKS INC	COM	33747710	30,225,594	563,700	554,225	7,375	2,1
FISERV INC	COM	33773810	176,677,777	4,812,797	4,797,145	14,752	9
FISHER COMMUNICATION	COM	33775620	2,755,612	46,928	46,928		
FIRSTFED FINL CORP	COM	33790710	12,385,958	427,102	427,002	100	
FIRSTMERIT CORP	COM	33791510	24,683,796	894,989	857,089	37,500	4
FIRSTFED AMER BANCOR	COM	33792910	535,500	22,500	22,500		
FLAGSTAR BANCORP INC	COM	33793010	5,730,486	248,073	245,598	2,475	
FIRSTENERGY CORP	COM	33793210	679,819,917	20,366,085	20,343,327	19,573	3,1
FISHER SCIENTIFIC IN	COM NEW	33803220	26,469,576	945,342	944,342	900	1
FLEETBOSTON FINL COR	COM	33903010	849,218,070	26,250,945	25,470,156	536,177	244,6
FLEETWOOD ENTERPRISE	COM	33909910	3,613,658	415,363	415,363		
FLEMING COS INC	COM	33913010	18,992,160	1,046,400	1,043,900	1,000	1,5
FLORIDA EAST COAST I	CL A	34063210	6,759,274	267,165	262,925	240	4,0
FLORIDA ROCK INDS IN	COM	34114010	7,761,495	216,741	215,961	630	1
FLUOR CORP NEW	COM	34341210	67,361,960	1,729,447	1,726,462	2,985	
FLOW INTL CORP	COM	34346810	600,310	89,080	89,080		
FLOWERS FOODS INC	COM	34349810	14,201,266	549,372	277,133	272,149	
FLOWERVE CORP	COM	34354P10	23,874,568	801,160	798,245	2,915	
FLUSHING FINL CORP	COM	34387310	2,285,167	111,526	111,526		
FOAMEX INTL INC	COM	34412310	2,007,543	180,697	180,697		
FOMENTO ECONOMICO ME	SPON ADR U	34441910	9,563,169	243,834	243,834		
FOOT LOCKER INC	COM	34484910	15,934,332	1,102,722	1,097,742	2,900	2,0
FOOTSTAR INC	COM	34491210	6,736,199	275,284	275,264	20	
FORD MTR CO DEL	COM PAR \$0	34537086	688,664,944	43,041,559	42,815,613	192,954	32,9
FOREST CITY ENTERPRI	CL A	34555010	12,234,224	352,064	350,664	1,400	
FOREST LABS INC	COM	34583810	301,176,190	4,253,901	4,221,295	10,686	21,9
FOREST OIL CORP	COM PAR \$0	34609170	10,813,947	380,371	379,501	470	4
FORRESTER RESH INC	COM	34656310	4,796,790	247,270	247,270		
Page Total			3,228,611,867				

Page 24 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
FORTUNE BRANDS INC	COM	34963110	222,298,608	3,969,618	3,573,879	351,244	44
FORWARD AIR CORP	COM	34985310	8,367,783	255,271	214,796	40,475	
FOSSIL INC	COM	34988210	7,489,041	364,253	364,253		
FOUNDRY NETWORKS INC	COM	35063R10	6,769,025	962,877	957,467	5,310	
4 KIDS ENTMT INC	COM	35086510	2,598,678	125,540	125,520	20	
FOX ENTMT GROUP INC	CLA	35138T10	25,280,133	1,162,305	1,155,525	4,730	2
FRANCE TELECOM	SPONSORED	35177Q10	228,815	24,394	24,394		
FRANKLIN ELEC INC	COM	35351410	5,800,812	123,238	123,238		
FRANKLIN FINL CORP T	COM NEW	35352320	556,336	21,800	21,800		
FRANKLIN RES INC	COM	35461310	224,817,907	5,272,465	5,020,410	197,303	54

Edgar Filing: STATE STREET CORP - Form 13F-HR

FREDS INC	CL A	35610810	8,431,851	229,251	227,001	2,100	
FREEMARKETS INC	COM	35660210	11,104,964	785,914	420,535	179,836	185
FREEPORT-MCMORAN COP	CL B	35671D85	63,900,625	3,579,867	3,562,180	4,370	13
FREMONT GEN CORP	COM	35728810	2,805,239	671,110	671,110		
FRESENIUS MED CARE A	SPONSORED	35802910	231,540	15,613	15,613		
FRIEDMAN BILLINGS RA	CL A	35843310	2,662,950	209,187	209,187		
FRIEDMANS INC	CL A	35843810	1,896,710	145,912	145,912		
FRONTIER AIRLINES IN	COM	35906510	3,471,729	427,027	427,027		
FRONTIER FINL CORP W	COM	35907K10	5,388,131	183,582	183,582		
FRONTIER OIL CORP	COM	35914P10	12,379,276	703,368	703,368		
FUELCELL ENERGY INC	COM	35952H10	3,931,592	382,079	365,579	200	16
FUJI PHOTO FILM LTD	ADR	35958630	1,018,773	32,342	32,342		
FULLER H B CO	COM	35969410	11,866,697	405,145	404,345	600	
FULTON FINL CORP PA	COM	36027110	17,723,780	936,280	934,366	1,914	
FURNITURE BRANDS INT	COM	36092110	29,779,007	984,430	983,430	1,000	
G & K SVCS INC	CL A	36126810	11,023,396	321,945	321,750	75	
GATX CORP	COM	36144810	15,502,342	515,028	504,668	3,335	7
GBC BANCORP CALIF	COM	36147510	2,753,868	95,125	88,625		6
GSI COMMERCE INC	COM	36238G10	1,124,398	148,927	148,927		
GABELLI ASSET MGMT I	CL A	36239Y10	2,144,630	58,757	58,757		
GABLES RESIDENTIAL T	SH BEN INT	36241810	11,265,351	352,814	352,714	100	
GAIAM INC	CL A	36268Q10	645,624	44,100	44,100		
GALLAGHER ARTHUR J &	COM	36357610	37,558,209	1,083,931	1,015,921	42,670	25
GALLAHER GROUP PLC	SPONSORED	36359510	816,433	21,859	20,799	1,060	
GALYANS TRADING INC	COM	36458R10	650,655	28,500	28,500		
GAMESTOP CORP	CL A	36466R10	803,917	38,300	38,300		
GANNETT INC	COM	36473010	464,154,533	6,115,343	5,983,402	57,967	73
GAP INC DEL	COM	36476010	248,935,840	17,530,693	17,488,681	41,012	1
GARAN INC	COM	36480210	2,223,464	38,435	37,785	650	
GARDNER DENVER INC	COM	36555810	4,179,140	208,957	208,882	75	
GART SPORTS CO	COM	36663010	684,272	24,018	24,018		
GARTNER INC	COM	36665110	7,849,608	777,189	776,269	920	
GARTNER INC	CL B	36665120	3,323,717	353,587	352,603	359	
GATEWAY INC	COM	36762610	26,843,205	6,045,767	6,030,624	13,665	1
GAYLORD ENTMT CO NEW	COM	36790510	5,750,154	260,778	260,528	150	
GEMSTAR-TV GUIDE INT	COM	36866W10	11,146,557	2,068,007	2,066,647	1,360	
GENCORP INC	COM	36868210	5,322,302	372,189	368,989	3,200	
GENE LOGIC INC	COM	36868910	4,092,382	292,313	291,913	400	
GENENCOR INTL INC	COM	36870910	2,066,345	211,067	211,067		
GENENTECH INC	COM NEW	36871040	68,006,943	2,030,058	2,014,945	13,193	1
Page Total			1,619,667,287				

Page 25 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
GENERAL BINDING CORP	COM	36915410	661,788	39,557	39,557		
GENERAL CABLE CORP D	COM	36930010	5,376,193	853,364	853,364		
GENERAL COMMUNICATIO	CL A	36938510	3,349,573	502,185	502,185		
GENERAL DYNAMICS COR	COM	36955010	515,755,810	4,849,608	4,714,370	114,980	20,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

GENERAL ELEC CO	COM	36960410	7,251,435,958	249,619,138	237,548,772	6,750,392	5,319,9
GENERAL GROWTH							
PPTY	COM	37002110	33,539,640	657,640	655,480	2,160	
GENERAL MLS INC	COM	37033410	403,730,924	9,159,050	8,715,194	189,767	254,0
GENERAL MTRS CORP	COM	37044210	4,467,777,637	83,587,982	83,513,378	45,041	29,5
GENERAL MTRS CORP	CL H NEW	37044283	532,488,528	51,200,820	51,157,675	28,962	14,1
GENESCO INC	COM	37153210	6,248,015	256,592	254,592	2,000	
GENESE & WYO INC	CL A	37155910	1,155,455	51,217	51,217		
GENESIS HEALTH							
VENTU	COM	37183F10	1,860,233	92,595	92,300		2
GENESIS MICROCHIP							
IN	COM	37184C10	217,890	26,126	26,126		
GENTEX CORP	COM	37190110	65,973,215	2,401,646	1,820,746	445,837	135,0
GENLYTE GROUP INC	COM	37230210	5,395,257	132,790	132,490	300	
GENTA INC	COM NEW	37245M20	2,563,715	309,254	309,254		
GENUINE PARTS CO	COM	37246010	140,850,077	4,039,291	4,013,411	18,980	6,9
GENTIVA HEALTH							
SERVI	COM	37247A10	1,985,783	220,888	220,888		
GENZYME CORP	COM GENL D	37291710	85,960,298	4,467,791	4,444,974	16,842	5,9
GENZYME CORP	COM BIOSUR	37291770	1,404,811	310,113	309,406	260	4
GEORGIA GULF CORP	COM PAR \$0	37320020	7,726,614	292,232	292,132	100	
GEORGIA PAC CORP	COM	37329810	138,636,386	5,640,211	5,617,636	18,127	4,4
GERBER SCIENTIFIC							
IN	COM	37373010	339,922	96,844	92,826	2,018	2,0
GERMAN AMERN							
BANCORP	COM	37386510	1,303,121	70,439	70,439		
GERON CORP	COM	37416310	986,463	215,385	215,385		
GETTY IMAGES INC	COM	37427610	8,662,674	397,918	397,468	450	
GETTY RLTY CORP							
NEW	COM	37429710	2,505,411	123,724	123,724		
GIBRALTAR STL CORP	COM	37476F10	1,807,264	81,445	81,445		
GILEAD SCIENCES							
INC	COM	37555810	65,504,949	1,992,243	1,966,610	15,693	9,9
GILLETTE CO	COM	37576610	1,185,414,368	34,998,948	24,360,232	10,351,234	287,4
GLACIER BANCORP							
INC	COM	37637Q10	3,707,511	151,327	151,327		
GLAMIS GOLD LTD	COM	37677510	441,258	50,200	50,200		
GLATFELTER	COM	37731610	6,407,228	340,810	340,570	240	
GLAXOSMITHKLINE							
PLC	SPONSORED	37733W10	816,564,705	18,928,250	18,589,180	339,070	
GLENBOROUGH RLTY							
TR	COM	37803P10	16,069,642	678,044	591,724	86,320	
GLIMCHER RLTY TR	SH BEN INT	37930210	7,433,688	401,821	401,801	20	
GLOBAL INDS LTD	COM	37933610	3,508,686	501,958	497,033	4,925	
GLOBAL IMAGING							
SYSTE	COM	37934A10	1,568,479	82,595	82,595		
GLOBAL PMTS INC	COM	37940X10	19,006,531	638,875	638,055	660	1
GLOBAL POWER							
EQUIPME	COM	37941P10	765,675	77,341	77,241	100	
GLOBESPANVIRATA							
INC	COM	37957V10	4,586,437	1,185,126	1,183,602	1,524	
GOLD BANC CORP INC	COM	37990710	3,717,788	338,936	335,636	3,300	
GOLDEN ST BANCORP							
IN	COM	38119710	35,660,212	983,730	977,580	5,950	2
GOLDEN TELECOM INC	COM	38122G10	1,539,648	87,480	87,480		
GOLDEN WEST FINL							
COR	COM	38131710	237,217,818	3,448,936	3,442,071	6,765	1
GOLDMAN SACHS							
GROUP	COM	38141G10	182,081,692	2,482,368	2,078,752	360,892	42,7
GOODRICH CORP	COM	38238810	83,936,984	3,072,364	3,056,977	14,827	5
GOODYEAR TIRE &							
RUBR	COM	38255010	67,928,207	3,630,583	3,616,455	14,028	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

GOODYS FAMILY						
CLOTHI	COM	38258810	766,180	66,451	66,451	
GORMAN RUPP CO	COM	38308210	3,916,710	124,340	124,340	
Page Total			16,437,443,051			

Page 26 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha Oth
GRACE W R & CO DEL N	COM	38388F10	545,733	181,911	181,611	300	
GRACO INC	COM	38410910	19,696,360	783,467	778,473	4,484	51
GRAFTECH INTL LTD	COM	38431310	9,217,054	749,354	748,654	700	
GRAINGER W W INC	COM	38480210	111,070,998	2,216,986	2,204,296	11,966	72
GRANITE CONSTR INC	COM	38732810	13,619,521	538,321	538,321		
GRANITE ST BANKSHARE	COM	38747210	1,556,178	47,430	30,500	15,357	1,57
GRANT PRIDECO INC	COM	38821G10	16,356,937	1,202,716	1,198,311	4,105	30
GRAPHIC PACKAGING IN	COM	38869010	820,993	88,756	88,756		
GRAY COMMUNICATIONS	COM	38919010	1,447,855	79,992	79,992		
GREAT AMERN FINL RES	COM	38991510	2,128,751	110,298	110,298		
GREAT ATLANTIC & PAC	COM	39006410	4,651,791	248,892	248,892		
GREAT LAKES CHEM COR	COM	39056810	26,740,807	1,009,468	1,008,083	1,385	
GREAT LAKES REIT INC	COM	39075210	2,742,970	144,519	144,519		
GREAT SOUTHN BANCORP	COM	39090510	2,094,634	52,629	52,629		
GREAT PLAINS ENERGY	COM	39116410	12,600,821	619,205	614,155	4,350	70
GREATER BAY BANCORP	COM	39164810	23,600,610	767,250	764,246	3,004	
GREEN MTN COFFEE INC	COM	39312210	741,247	34,948	34,948		
GREEN MOUNTAIN PWR C	COM	39315410	840,898	46,305	46,025		28
GREENPOINT FINL CORP	COM	39538410	83,062,617	1,691,703	1,686,483	4,920	30
GREIF BROS CORP	CLA	39762410	5,092,389	152,645	152,645		
GREY GLOBAL GROUP IN	COM	39787M10	7,735,012	11,210	11,210		
GREY WOLF INC	COM	39788810	9,636,788	2,356,183	2,117,943	238,240	
GRIFFON CORP	COM	39843310	8,438,618	466,222	466,222		
GROUP 1 AUTOMOTIVE I	COM	39890510	11,399,448	298,806	298,526	180	10
GROUPE DANONE	SPONSORED	39944910	1,695,805	61,733	61,348	385	
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	11,466,464	306,754	306,754		
GTECH HLDGS CORP	COM	40051810	34,922,348	1,367,359	1,366,919	200	24
GUCCI GROUP N V	COM NY REG	40156610	7,039,835	74,409	9,397	65,012	
GUESS INC	COM	40161710	780,256	108,369	108,369		
GUIDANT CORP	COM	40169810	226,964,935	7,507,937	7,484,043	22,599	1,29
GUILFORD PHARMACEUTI	COM	40182910	2,038,016	270,294	270,294		
GUITAR CTR MGMT INC	COM	40204010	3,500,997	188,733	188,633	100	
GULF ISLAND FABRICAT	COM	40230710	2,008,340	109,506	109,506		
GULFMARK OFFSHORE IN	COM	40262910	3,689,672	89,101	89,101		
GYMBOREE CORP	COM	40377710	5,176,798	323,146	323,146		
HCA INC	COM	40411910	582,617,520	12,265,632	11,909,700	307,533	48,39
HCC INS HLDGS INC	COM	40413210	14,883,902	564,854	558,768	6,086	
HNC SOFTWARE INC	COM	40425P10	7,088,916	424,486	424,136	350	
HPL TECHNOLOGIES INC	COM	40426C10	667,158	44,300	44,300		
HRPT PPTYS TR	COM SH BEN	40426W10	15,735,839	1,778,061	1,778,061		
HSBC HLDGS PLC	SPON ADR N	40428040	22,407,814	385,014	203,555	181,459	
HAEMONETICS CORP	COM	40502410	7,877,722	269,785	269,525	260	
HAIN CELESTIAL GROUP	COM	40521710	5,680,018	307,028	300,573	1,955	4,50
HALL KINION ASSOCIAT	COM	40606910	373,885	49,785	49,785		
HALLIBURTON CO	COM	40621610	167,346,058	10,498,498	10,473,476	19,120	5,90

Edgar Filing: STATE STREET CORP - Form 13F-HR

HAMPSHIRE GROUP LTD	COM	40885910	247,035	10,750	10,750		
HANCOCK FABRICS INC	COM	40990010	5,252,640	282,704	282,704		
HANCOCK HLDG CO	COM	41012010	5,653,586	83,906	83,906		
HANCOCK JOHN FINL SV	COM	41014S10	248,897,369	7,070,948	7,042,663	14,887	13,39
HANDLEMAN CO DEL	COM	41025210	6,113,809	421,642	421,642		
Page Total			1,765,965,767				

Page 27 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
HANDSPRING INC	COM	41029310	521,585	299,762	299,762		
HANGER ORTHOPEDIC GR	COM NEW	41043F20	1,135,148	74,730	74,730		
HANMI FINL CORP	COM	41049510	1,277,067	74,508	52,400		22,
HANOVER COMPRESSOR C	COM	41076810	8,344,039	618,077	617,677	200	
HANSON PLC	SPON ADR N	41135240	443,949	12,453	12,453		
HARBOR FLA BANCSHARE	COM	41190110	5,205,787	250,158	250,078	80	
HARDINGE INC	COM	41232430	5,640,045	560,084	560,084		
HARLAND JOHN H CO	COM	41269310	17,061,197	605,007	604,887	120	
HARLEY DAVIDSON INC	COM	41282210	405,830,709	7,915,559	7,667,387	224,644	23,
HARLEYSVILLE GROUP I	COM	41282410	8,990,843	324,345	323,945		
HARLEYSVILLE NATL CO	COM	41285010	5,529,487	204,720	204,720		
HARMAN INTL INDS INC	COM	41308610	18,762,427	380,963	380,403	460	
HARMONIC INC	COM	41316010	2,406,868	657,794	656,094	1,700	
HARRAHS ENTMT INC	COM	41361910	253,627,183	5,718,764	5,714,184	4,380	
HARRIS CORP DEL	COM	41387510	30,265,328	835,136	833,426	1,410	
HARRIS INTERACTIVE I	COM	41454910	1,061,880	315,098	315,098		
HARSCO CORP	COM	41586410	20,670,787	551,221	550,921	100	
HARTE-HANKS INC	COM	41619610	15,282,993	743,698	743,068	330	
HARTFORD FINL SVCS G	COM	41651510	357,685,466	6,014,553	5,863,206	91,407	59,
HARVARD BIOSCIENCE I	COM	41690610	411,457	73,606	73,606		
HARVEST NATURAL RESO	COM	41754V10	390,500	78,100	78,100		
HASBRO INC	COM	41805610	48,269,437	3,559,693	3,552,156	7,537	
HAVERTY FURNITURE IN	COM	41959610	5,146,139	260,564	260,564		
HAWAIIAN ELEC INDUST	COM	41987010	19,674,354	462,382	462,182	200	
HAWTHORNE FINL CORP	COM	42054210	392,161	12,100	12,100		
HEALTHCARE SVCS GRP	COM	42190610	368,559	23,855	23,855		
HEALTH CARE PPTY INV	COM	42191510	16,216,242	378,001	377,921	80	
HEALTHSOUTH CORP	COM	42192410	124,613,289	9,743,025	9,616,700	125,995	
HEALTH MGMT ASSOC IN	CLA	42193310	116,228,021	5,768,140	5,754,965	12,495	
HEALTHCARE RLTY TR	COM	42194610	17,597,152	549,911	549,911		
HEADWATERS INC	COM	42210P10	4,167,481	264,602	264,602		
HEALTH CARE REIT INC	COM	42217K10	12,729,229	425,016	425,016		
HEALTHEXTRAS INC	COM	42221110	787,223	155,271	155,271		
HEALTH NET INC	COM	42222G10	30,080,538	1,123,666	1,120,251	3,150	
HEALTHTRONICS SURGIC	COM	42222L10	575,421	32,900	32,900		
HEARST-ARGYLE TELEVI	COM	42231710	8,232,531	365,079	364,619	460	
HEARTLAND EXPRESS IN	COM	42234710	6,944,821	290,214	290,214		
HECLA MNG CO	COM	42270410	794,017	169,300	169,300		
HEICO CORP NEW	COM	42280610	1,127,460	80,418	80,418		
HEIDRICK & STRUGGLES	COM	42281910	5,732,348	287,048	286,048	1,000	
HEINZ H J CO	COM	42307410	359,551,266	8,748,206	8,664,943	41,368	41,
HELIX TECHNOLOGY COR	COM	42331910	6,133,052	297,721	288,681	8,440	
HELLENIC TELECOM ORG	SPONSORED	42332530	374,192	47,912	47,912		

Edgar Filing: STATE STREET CORP - Form 13F-HR

HELMERICH & PAYNE IN	COM	42345210	24,732,456	692,398	690,578	1,120
HENRY JACK & ASSOC I	COM	42628110	12,038,647	721,309	719,629	1,280
HERBALIFE INTL INC	CLA	42690820	2,627,281	137,554	137,221	333
HERCULES INC	COM	42705610	27,738,546	2,391,254	2,383,953	6,905
HERITAGE PPTY INVT T	COM	42725M10	990,941	37,100	37,100	
HERLEY INDS INC DEL	COM	42739810	840,276	39,617	39,617	
HERSHEY FOODS CORP	COM	42786610	172,936,625	2,766,986	2,704,382	33,570
Page Total			2,188,184,450			29,

Page 28 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shared Other
HEWLETT PACKARD CO	COM	42823610	1,153,275,648	75,476,155	73,138,863	1,126,460	1,210,8
HEXCEL CORP NEW	COM	42829110	1,092,698	251,195	251,195		
HI / FN INC	COM	42835810	249,948	38,160	38,160		
HIBBETT SPORTING GOO	COM	42856510	2,934,157	115,518	115,518		
HIBERNIA CORP	CLA	42865610	43,824,321	2,214,468	2,169,168	8,600	36,7
HICKORY TECH CORP	COM	42906010	1,568,475	104,565	104,565		
HIGHWOODS PPTYS INC	COM	43128410	16,711,838	642,763	642,763		
HILB ROGAL & HAMILTO	COM	43129410	19,737,959	436,198	436,198		
HILLENBRAND INDS INC	COM	43157310	35,497,131	632,184	626,212	4,780	1,1
HILTON HOTELS CORP	COM	43284810	109,113,040	7,849,859	7,827,056	21,163	1,6
HISPANIC BROADCASTIN	CLA	43357B10	24,064,382	922,007	915,297	6,410	3
HITACHI LIMITED	ADR 10 COM	43357850	1,218,524	18,989	18,919	70	
HOLLINGER INTL INC	CLA	43556910	5,591,952	465,996	464,396	1,600	
HOLLY CORP	COM PAR \$0	43575830	3,439,394	205,337	205,137	200	
HOLLYWOOD CASINO COR	CLA	43613220	1,217,494	112,731	112,731		
HOLLYWOOD ENTMT CORP	COM	43614110	20,818,080	1,006,677	1,006,677		
HOLOGIC INC	COM	43644010	1,088,549	75,228	75,228		
HOME DEPOT INC	COM	43707610	2,188,766,264	59,590,696	56,854,920	2,083,071	652,7
HOME PPTYS N Y INC	COM	43730610	14,139,593	372,683	372,683		
HOMESTORE INC	COM	43785210	657,018	456,263	455,863	300	1
HON INDS INC	COM	43809210	19,772,335	726,390	724,030	2,160	2
HONDA MOTOR LTD	AMERN SHS	43812830	28,853,938	1,393,237	620,988	772,249	
HONEYWELL INTL INC	COM	43851610	3,218,612,024	91,359,978	21,164,412	70,137,521	58,0
HOOPER HOLMES INC	COM	43910410	5,106,128	638,266	638,126	140	
HORACE MANN EDUCATOR	COM	44032710	10,485,128	561,603	561,427	176	
HORIZON OFFSHORE INC	COM	44043J10	1,498,944	177,600	177,600		
HORIZON ORGANIC HOLD	COM	44043T10	294,254	16,700	16,700		
HORMEL FOODS CORP	COM	44045210	22,946,609	958,505	954,910	3,350	2
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	32,985,342	903,708	902,888	820	
HOST MARRIOTT CORP N	COM	44107P10	33,897,344	2,999,765	2,988,295	11,470	
HOT TOPIC INC	COM	44133910	8,530,800	319,386	319,326	60	
HOTELS COM	COM	44147T10	2,983,760	70,655	70,635	20	
HOUSEHOLD INTL INC	COM	44181510	547,619,897	11,018,509	10,985,704	28,465	4,3
HOUSTON EXPL CO	COM	44212010	5,086,977	175,413	175,413		
HOVNANIAN ENTERPRISE	CLA	44248720	5,897,452	164,366	164,366		
HUBBELL INC	CL B	44351020	24,654,216	721,939	703,381	13,630	4,9
HUDSON CITY BANCORP	COM	44368310	12,935,597	650,030	647,290	2,740	
HUDSON RIV BANCORP I	COM	44412810	5,564,204	206,158	204,058	2,100	
HUDSON UNITED BANCOR	COM	44416510	16,503,852	577,866	576,241	1,625	
HUGHES SUPPLY INC	COM	44448210	19,332,233	430,562	430,541	21	
HUGOTON RTY TR TEX	UNIT BEN I	44471710	270,543	25,523	25,523		

Edgar Filing: STATE STREET CORP - Form 13F-HR

HUMANA INC	COM	44485910	56,313,373	3,602,903	3,595,103	7,580	2
HUMAN GENOME SCIENCE	COM	44490310	14,015,609	1,045,941	1,042,166	3,675	1
HUMBOLDT BANCORP	COM	44506910	870,758	51,800	51,800		
HUNT J B TRANS SVCS	COM	44565810	8,831,409	299,167	299,127	40	
HUNTINGTON BANCSHARE	COM	44615010	105,852,496	5,450,695	5,440,855	8,520	1,3
HUTCHINSON TECHNOLOG	COM	44840710	6,552,565	418,962	417,842	1,120	
HYDRIL CO	COM	44877410	4,139,447	154,457	154,457		
ICN PHARMACEUTICALS	COM	44892410	25,290,056	1,044,612	1,041,730	2,582	3
IDT CORP	COM	44894710	7,885,701	466,058	465,318	740	
Page Total			7,898,589,456				

Page 29 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Sha Ot
IDT CORP	CL B	44894730	342,189	21,254	20,914	340	
HYPERCOM CORP	COM	44913M10	1,157,764	150,359	150,259	100	
HYPERION SOLUTIONS C	COM	44914M10	6,792,753	372,471	372,471		
ICT GROUP INC	COM	44929Y10	587,254	32,320	32,320		
ICOS CORP	COM	44929510	6,968,066	410,853	385,378	22,570	2,
ICU MED INC	COM	44930G10	3,394,704	109,861	109,861		
IDEC PHARMACEUTICALS	COM	44937010	58,590,802	1,652,773	1,633,522	6,501	12,
IDX SYS CORP	COM	44949110	2,832,540	217,553	217,553		
IGEN INC	COM	44953610	5,435,671	172,561	163,861	2,400	6,
IHOP CORP	COM	44962310	6,083,192	206,560	206,560		
IMC GLOBAL INC	COM	44966910	18,614,437	1,489,155	1,486,665	1,470	1,
IMCO RECYCLING INC	COM	44968110	731,116	74,225	74,225		
I-MANY INC	COM	44973Q10	1,331,098	484,212	395,065	89,147	
IMS HEALTH INC	COM	44993410	120,053,154	6,688,198	6,661,254	16,824	10,
IRT PPTY CO	COM	45005810	5,725,241	449,391	449,391		
ISTAR FINL INC	COM	45031U10	16,248,534	570,124	569,224	900	
I-STAT CORP	COM	45031210	261,417	73,432	63,432	10,000	
ITLA CAP CORP	COM	45056510	826,896	27,851	27,851		
ITT EDUCATIONAL SERV	COM	45068B10	18,473,974	847,430	847,230		
ITXC CORP	COM	45069F10	1,345,873	258,325	258,225	100	
IXIA	COM	45071R10	2,631,274	452,109	452,109		
IBERIABANK CORP	COM	45082810	1,601,492	39,504	39,504		
ITT INDS INC IND	COM	45091110	138,034,860	1,955,168	1,939,819	3,480	11,
ICICI BK LTD	ADR	45104G10	377,034	53,862	53,862		
IDACORP INC	COM	45110710	11,416,001	412,130	406,730	1,850	3,
IDEX CORP	COM	45167R10	12,546,554	374,524	368,424	3,070	3,
IDINE REWARDS NETWOR	COM	45168A10	358,800	31,200	31,200		
IDEXX LABS INC	COM	45168D10	16,801,256	651,464	641,464	1,000	9,
IGATE CORP	COM	45169U10	477,426	103,339	103,339		
IKON OFFICE SOLUTION	COM	45171310	22,037,200	2,344,383	2,340,863	3,520	
IDENTIX INC	COM	45190610	4,048,704	554,693	552,593	2,100	
ILEX ONCOLOGY INC	COM	45192310	4,903,066	347,982	347,982		
ILLINOIS TOOL WKS IN	COM	45230810	532,503,340	7,796,535	6,907,782	605,200	283,
ILLUMINA INC	COM	45232710	1,240,404	184,584	184,584		
IMATION CORP	COM	45245A10	21,984,098	738,713	736,445	1,368	
IMCLONE SYS INC	COM	45245W10	3,349,070	385,172	383,130	1,964	
IMAGISTICS INTERNATI	COM	45247T10	3,049,856	142,052	140,571	1,191	
IMMUCOR INC	COM	45252610	565,627	24,100	24,100		
IMMUNEX CORP NEW	COM	45252810	242,273,256	10,844,819	10,758,828	62,846	23,

Edgar Filing: STATE STREET CORP - Form 13F-HR

IMMUNOGEN INC	COM	45253H10	1,119,459	416,156	413,656		2,
IMPAC MTG HLDGS INC	COM	45254P10	1,883,156	139,700	139,700		
IMPATH INC	COM	45255G10	3,245,880	180,829	180,619	210	
IMPACO TECHNOLOGIES I	COM	45255W10	1,008,438	76,980	76,980		
IMPAX LABORATORIES I	COM	45256B10	1,566,900	209,199	209,199		
IMPERIAL CHEM INDS P	ADR NEW	45270450	671,940	34,906	34,906		
IMMUNOMEDICS INC	COM	45290710	2,184,605	419,310	419,310		
IMPERIAL OIL LTD	COM NEW	45303840	648,876	20,804	20,804		
IMPERIAL TOBACCO GRO	SPONSORED	45314210	402,291	12,382	12,382		
INAMED CORP	COM	45323510	4,500,155	168,419	168,099	320	
INCO LTD	COM	45325840	70,696,931	3,122,656	3,122,556	100	
Page Total			1,383,924,624				

Page 30 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
INCYTE GENOMICS INC	COM	45337C10	6,456,363	888,083	887,753	230	1
INDEPENDENCE CMNTY B	COM	45341410	25,581,278	890,403	890,353	50	
INDEPENDENCE HLDG CO	COM NEW	45344030	810,942	36,300	36,300		
INDEPENDENT BANK COR	COM	45383610	3,209,567	140,217	136,796	3,421	
INDEPENDENT BANK COR	COM	45383810	3,886,329	123,141	123,141		
INDEVUS PHARMACEUTIC	COM	45407210	469,652	404,873	404,773		1
INDIA FD INC	COM	45408910	253,355	26,669	26,669		
INDUS INTL INC	COM	45578L10	285,585	119,492	119,492		
INDYMAC BANCORP INC	COM	45660710	17,599,997	776,014	775,954	60	
INFINEON TECHNOLOGIE	SPONSORED	45662N10	429,522	27,729	27,729		
INET TECHNOLOGIES IN	COM	45662V10	957,116	141,795	141,795		
INFOCUS CORP	COM	45665B10	6,161,835	523,076	522,876		2
INFOGRAMS INC	COM	45665T10	484,214	177,368	177,368		
INFORMATICA CORP	COM	45666Q10	3,116,643	439,583	435,263	4,220	1
INFONET SVCS CORP	CL B	45666T10	1,514,625	610,736	609,736	1,000	
INFORMATION HLDGS IN	COM	45672710	5,183,926	212,456	210,706	1,500	2
INFOSPACE INC	COM	45678T10	456,677	1,113,847	1,113,467	200	1
INFOSYS TECHNOLOGIES	SPONSORED	45678810	643,686	12,572	12,572		
INFOUSA INC NEW	COM	45681830	1,712,734	313,057	313,057		
ING GROUP N V	SPONSORED	45683710	9,952,183	391,356	113,350	278,006	
INFORMATION RES INC	COM	45690510	4,288,444	456,752	456,752		
INGLES MKTS INC	CLA	45703010	638,133	50,326	44,826	5,000	5
INGRAM MICRO INC	CLA	45715310	9,745,312	708,750	706,090	2,660	
INHALE THERAPEUTIC S	COM	45719110	3,247,088	342,159	339,809	2,150	2
INKTOMI CORP	COM	45727710	1,199,981	1,363,615	1,363,315	200	1
INNKEEPERS USA TR	COM	4576J010	3,678,288	383,955	383,955		
INNKEEPERS USA TR	PFD CV A 8	4576J030	364,080	14,800		400	14,4
INSIGHT ENTERPRISES	COM	45765U10	11,832,498	469,730	469,320	410	
INPUT/OUTPUT INC	COM	45765210	4,627,998	514,222	514,222		
INSITUFORM TECHNOLOG	CLA	45766710	5,482,421	258,849	258,749		1
INSIGNIA FINL GROUP	COM	45767A10	2,076,998	213,683	213,683		
INSIGHT COMMUNICATIO	CLA	45768V10	5,377,900	458,474	457,534	940	
INNOVATIVE SOLUTIONS	COM	45769N10	262,875	35,050	29,150	5,800	1
INRANGE TECHNOLOGIES	CL B	45769V20	422,982	89,049	88,849	200	
INSPIRE PHARMACEUTIC	COM	45773310	215,322	55,928	55,928		
INSTINET GROUP INC	COM	45775010	1,524,923	233,884	231,684	2,200	
INSURANCE AUTO AUCTI	COM	45787510	3,480,282	178,476	178,376	100	

Edgar Filing: STATE STREET CORP - Form 13F-HR

INTEGRA LIFESCIENCES	COM NEW	45798520	3,123,930	143,629	143,629			
INTEGRAL SYS INC MD	COM	45810H10	1,525,567	69,916	69,916			
INTEGRATED ELECTRICA	COM	45811E10	1,936,312	309,810	309,810			
INTEGRATED CIRCUIT S	COM	45811K20	11,070,823	548,332	548,132	200		
INTEGRATED DEVICE TE	COM	45811810	18,750,501	1,033,655	1,030,765	2,590	3	
INTEGRATED SILICON S	COM	45812P10	2,727,236	305,744	302,909	2,835		
INTEGRA BK CORP	COM	45814P10	4,319,392	192,830	192,830			
INTEL CORP	COM	45814010	3,102,079,761	169,790,901	162,453,842	4,755,705	2,581,3	
INTEGRATED DEFENSE T	COM	45819B10	3,939,411	133,857	98,767	28,690	6,4	
INTER TEL INC	COM	45837210	4,335,656	253,399	253,299	100		
INTERACTIVE DATA COR	COM	45840J10	7,671,736	526,905	526,905			
INTERCHANGE FINL SVC	COM	45844710	979,575	35,300	35,300			
INTERCEPT INC	COM	45845L10	3,092,936	149,273	149,173			1
Page Total			3,313,184,590					

Page 31 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
INTERDIGITAL COMMUNI	COM	45866A10	5,596,719	618,422	617,722	600	10
INTERFACE INC	CLA	45866510	6,251,164	777,508	777,508		
INTERGRAPH CORP	COM	45868310	9,481,168	543,645	542,945	700	
INTERLAND INC	COM	45872710	2,027,859	643,765	643,445	320	
INTERMAGNETICS GEN C	COM	45877110	5,821,114	288,174	288,174		
INTERMET CORP	COM	45881K10	806,853	75,126	75,126		
INTERMUNE INC	COM	45884X10	7,139,501	338,365	338,365		
INTERNATIONAL BANCSH	COM	45904410	9,929,905	235,083	234,732	351	
INTERNATIONAL BUSINE	COM	45920010	5,506,108,848	76,473,734	75,155,746	1,020,547	297,44
INTERNATIONAL FLAVOR	COM	45950610	74,664,034	2,298,062	2,287,742	5,720	4,60
INTERNATIONAL GAME T	COM	45990210	115,092,891	2,029,857	2,027,070	2,487	30
INTERNATIONAL MULTIF	COM	46004310	4,687,098	180,273	180,173	100	
INTL PAPER CO	COM	46014610	1,671,711,062	38,359,593	13,672,193	24,675,318	12,08
INTERNATIONAL RECTIF	COM	46025410	22,020,026	755,404	747,899	7,055	45
INTERNATIONAL SPEEDW	CLA	46033520	14,720,349	367,091	360,045	1,220	5,82
INTL SPECIALTY PRODS	COM	46033710	1,290,011	167,534	167,434	100	
INTERNET SEC SYS INC	COM	46060X10	5,905,508	450,115	427,420	22,595	10
INTERPOOL INC	COM	46062R10	2,807,753	162,674	162,674		
INTERPORE INTL	COM	46062W10	461,259	47,700	47,700		
INTERSIL CORP	CLA	46069S10	41,775,921	1,953,972	1,949,496	3,972	50
INTERPUBLIC GROUP CO	COM	46069010	218,769,109	8,835,586	8,332,910	364,113	138,56
INTERSTATE BAKERIES	COM	46072H10	26,107,260	903,991	903,991		
INTERTAN INC	COM	46112010	2,906,392	260,663	259,663	1,000	
INTERTRUST TECHNOLOG	COM	46113Q10	840,115	279,108	279,108		
INTERWOVEN INC	COM	46114T10	1,853,869	607,826	604,766	2,960	10
INTERVOICE-BRITE INC	COM	46114210	527,397	327,576	327,576		
INTRADO INC	COM	46117A10	2,460,656	127,100	127,100		
INTUITIVE SURGICAL I	COM	46120E10	2,845,377	335,936	335,746	190	
INTUIT	COM	46120210	242,022,789	4,867,715	4,845,428	20,367	1,92
INVACARE CORP	COM	46120310	10,543,298	284,954	284,494	460	
INVERNESS MED INNOVA	COM	46126P10	554,611	27,456	26,729	727	
INVESTMENT TECHNOLOG	COM	46145F10	18,236,953	557,705	556,585	820	30
INVESTORS REAL ESTAT	SH BEN INT	46173010	2,935,199	275,347	267,647	7,700	
INVITROGEN CORP	COM	46185R10	35,663,653	1,114,141	985,772	103,564	24,80
INVISION TECHNOLOGIE	COM	46185110	794,864	32,900	32,900		

Edgar Filing: STATE STREET CORP - Form 13F-HR

INVESTORS FINL SERVI	COM	46191510	21,237,192	633,190	629,670	3,320	20
IOMEGA CORP	COM NEW	46203030	9,508,987	739,999	739,599	400	
IONICS INC	COM	46221810	4,961,938	204,616	203,666	550	40
IRELAND BK	SPONSORED	46267Q10	612,232	12,326	12,326		
IRON MTN INC PA	COM	46284610	12,669,447	410,679	406,178	4,351	15
IRWIN FINL CORP	COM	46411910	4,201,623	209,036	209,036		
ISHARES TR	MSCI EAFE	46428746	1,859,575	15,686	15,686		
ISHARES TR	RUSSELL100	46428759	3,695,655	70,798	65,658	5,140	
ISHARES TR	RUSSELL 10	46428762	591,381	11,340		11,340	
ISHARES TR	RUSL 2000	46428763	2,859,879	21,044	21,044		
ISIS PHARMACEUTICALS	COM	46433010	4,495,158	472,677	472,677		
ISLE OF CAPRI CASINO	COM	46459210	4,455,546	220,027	219,947	80	
ITO YOKADO LTD	ADR NEW	46571430	1,132,830	22,885	22,775	110	
ITRON INC	COM	46574110	5,393,491	205,623	205,623		
I2 TECHNOLOGIES INC	COM	46575410	3,848,362	2,600,245	2,591,525	8,520	20
Page Total			8,156,883,881				

Page 32 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Shared Other
					Sole	Shared as Defined		
IVAX CORP	COM	46582310	18,873,604	1,747,556	1,743,994	1,562	2,00	
IVEX PACKAGING CORP	COM	46585510	4,303,712	189,008	188,948	60		
JDN RLTY CORP	COM	46591710	6,764,712	541,177	541,177			
IXYS CORP	COM	46600W10	710,800	132,119	131,919	200		
J & J SNACK FOODS CO	COM	46603210	4,482,467	99,699	99,699			
JDS UNIPHASE CORP	COM	46612J10	79,984,850	29,956,873	29,886,189	66,656	4,02	
JDA SOFTWARE GROUP I	COM	46612K10	6,633,893	234,745	234,745			
J JILL GROUP INC	COM	46618910	4,208,085	110,885	110,785		10	
JLG INDS INC	COM	46621010	6,550,971	466,926	466,906	20		
JNI CORP	COM	46622G10	348,537	99,582	99,582			
JP REALTY INC	COM	46624A10	8,803,800	330,349	330,349			
J P MORGAN CHASE & C	COM	46625H10	1,740,220,588	51,303,673	50,188,882	658,865	455,92	
JABIL CIRCUIT INC	COM	46631310	90,649,865	4,294,167	4,191,158	78,129	24,88	
JACK IN THE BOX INC	COM	46636710	17,544,378	551,710	550,930	780		
JACOBS ENGR GROUP IN	COM	46981410	22,184,144	637,842	635,842	1,800	20	
JAKKS PAC INC	COM	47012E10	5,058,684	285,640	285,640			
JARDEN CORP	COM	47110910	1,871,733	94,532	93,332	1,200		
JEFFERIES GROUP INC	COM	47231910	12,376,347	293,975	292,575	1,400		
JEFFERSON PILOT CORP	COM	47507010	159,586,197	3,395,451	3,370,576	11,787	13,08	
JEFFERSON SMURFIT GR	SPONSORED	47508W10	421,186	13,371	13,271	100		
JETBLUE AWYS CORP	COM	47714310	2,121,820	46,572	46,557	15		
JO-ANN STORES INC	CL A	47758P10	2,265,452	77,584	77,584			
JOHN NUVEEN CO	CL A	47803510	6,046,747	235,282	235,282			
JOHNSON & JOHNSON	COM	47816010	6,110,289,056	116,920,954	111,979,006	3,021,253	1,920,69	
JOHNSON CTLS INC	COM	47836610	161,431,598	1,978,086	1,969,301	5,385	3,40	
JOHNSON OUTDOORS INC	CL A	47916710	210,391	12,501	12,501			
JONES APPAREL GROUP	COM	48007410	106,071,600	2,828,576	2,823,264	5,012	30	
JONES LANG LASALLE I	COM	48020Q10	8,393,430	339,815	339,815			
JOURNAL REGISTER CO	COM	48113810	6,174,800	307,204	294,449	12,755		
JOY GLOBAL INC	COM	48116510	1,999,874	115,333	115,333			
JUNIPER NETWORKS INC	COM	48203R10	14,308,003	2,532,390	2,484,684	47,526	18	
KLA-TENCOR CORP	COM	48248010	211,652,298	4,811,373	4,791,667	19,366	34	
K MART CORP	COM	48258410	3,208,154	3,114,713	3,090,963	20,390	3,36	

Edgar Filing: STATE STREET CORP - Form 13F-HR

KPMG CONSULTING INC	COM	48265R10	13,321,351	896,457	893,557	2,800	10
KT CORP	SPONSORED	48268K10	14,426,455	666,349	666,349		
K-SWISS INC	CL A	48268610	5,349,541	205,910	205,910		
K2 INC	COM	48273210	1,700,075	165,861	165,861		
K V PHARMACEUTICAL C	CL B CONV	48274010	5,119,301	195,021	195,021		
K V PHARMACEUTICAL C	CLA	48274020	2,461,023	91,149	91,149		
KADANT INC	COM	48282T10	4,317,274	261,653	261,044	482	12
KAMAN CORP	CL A	48354810	5,585,756	333,279	333,259	20	
KANA SOFTWARE INC	COM NEW	48360030	382,720	95,680	95,658	22	
KANEB SERVICES LLC	COM	48417310	226,800	11,340	11,340		
KANSAS CITY LIFE INS	COM	48483610	2,816,684	72,839	72,839		
KANSAS CITY SOUTHERN	COM NEW	48517030	13,132,228	772,484	728,757	3,550	40,17
KAYDON CORP	COM	48658710	9,593,073	406,314	405,374	940	
KB HOME	COM	48666K10	60,784,117	1,180,045	1,178,575	1,470	
KEANE INC	COM	48666510	11,516,289	928,733	926,253	980	1,50
KEITHLEY INSTRS INC	COM	48758410	3,851,480	266,723	266,723		
KELLOGG CO	COM	48783610	287,881,784	8,027,936	8,007,621	17,555	2,76
Page Total			9,268,217,727				

Page 33 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Share Other
KELLWOOD CO	COM	48804410	8,435,050	259,540	259,480	60	
KELLY SVCS INC	CL A	48815220	10,438,527	386,469	382,546	3,923	
KEMET CORP	COM	48836010	16,033,975	897,759	893,869	3,590	30
KENDLE INTERNATIONAL	COM	48880L10	545,781	40,131	40,131		
KENNAMETAL INC	COM	48917010	17,063,578	466,218	466,158	60	
KENSEY NASH CORP	COM	49005710	848,880	52,400	52,400		
KERR MCGEE CORP	COM	49238610	239,673,842	4,475,702	4,467,870	6,457	1,37
KEY ENERGY SVCS INC	COM	49291410	12,106,993	1,153,047	1,151,897	1,150	
KEY PRODTN INC	COM	49313810	2,988,180	153,240	153,240		
KEYCORP NEW	COM	49326710	1,063,928,174	38,971,728	38,897,133	44,261	30,33
KEYNOTE SYS INC	COM	49330810	1,953,180	266,828	266,808	20	
KEYSPAN CORP	COM	49337W10	123,667,034	3,284,649	3,267,891	13,333	3,42
KEYSTONE AUTOMOTIVE	COM	49338N10	1,033,956	54,333	54,333		
KEYSTONE PPTY TR COR	COM	49359610	1,083,127	68,250	68,250		
KFORCE INC	COM	49373210	1,592,434	267,636	267,636		
KILROY RLTY CORP	COM	49427F10	10,566,945	395,026	395,026		
KIMBALL INTL INC	CL B	49427410	5,870,848	358,197	358,197		
KIMBERLY CLARK CORP	COM	49436810	847,529,336	13,669,828	12,985,347	469,446	215,03
KIMCO REALTY CORP	COM	49446R10	35,682,556	1,065,469	1,063,969	1,500	
KINDER MORGAN INC KA	COM	49455P10	95,246,753	2,505,175	2,497,422	5,303	2,45
KINDER MORGAN MANAGE	SHS	49455U10	762,530	25,001	25,001		
KINDER MORGAN ENERGY	UT LTD PAR	49455010	795,803	25,336	7,400	15,836	2,10
KINDRED HEALTHCARE I	COM	49458010	2,859,954	64,312	64,176	136	
KING PHARMACEUTICALS	COM	49558210	107,243,687	4,819,941	4,812,345	7,130	46
KIRBY CORP	COM	49726610	10,926,484	446,891	446,871	20	
KNIGHT RIDDER INC	COM	49904010	125,773,281	1,997,987	1,990,142	7,565	28
KNIGHT TRADING GROUP	COM	49906310	3,914,610	747,063	746,663	300	10
KNIGHT TRANSN INC	COM	49906410	4,762,483	205,368	205,368		
KOGER EQUITY INC	COM	50022810	6,410,417	332,146	332,146		
KOHL'S CORP	COM	50025510	528,385,680	7,539,750	7,505,661	32,394	1,69
KONINKLIJKE AHOLD N	SPON ADR N	50046730	1,113,525	53,025	52,366	659	

Edgar Filing: STATE STREET CORP - Form 13F-HR

KONINKLIJKE PHILIPS	NY REG SH	50047230	15,994,172	579,499	125,915	453,584	
KOPIN CORP	COM	50060010	6,498,987	984,695	840,165	6,930	137,60
KOREA ELECTRIC PWR	SPONSORED	50063110	2,029,567	193,846	192,576	1,270	
KOSAN BIOSCIENCES IN	COM	50064W10	1,633,029	187,489	187,489		
KORN FERRY INTL	COM NEW	50064320	4,636,340	509,488	508,628	860	
KOS PHARMACEUTICALS	COM	50064810	1,298,126	63,790	63,790		
KRAFT FOODS INC	CL A	50075N10	67,657,835	1,652,206	1,516,385	112,262	23,55
KRAMONT RLTY TR	COM SH BEN	50075Q10	2,457,663	153,700	153,700		
KRISPY KREME DOUGHNU	COM	50101410	10,583,556	328,784	327,554	1,230	
KROGER CO	COM	50104410	407,745,726	20,489,735	20,425,630	61,905	2,20
KROLL INC	COM	50104910	5,501,480	262,225	262,225		
KRONOS INC	COM	50105210	11,992,207	393,329	392,569	760	
KULICKE & SOFFA INDS	COM	50124210	8,401,931	678,122	677,422	700	
KYOCERA CORP	ADR	50155620	826,748	11,233	11,133	100	
KYPHON INC	COM	50157710	335,340	23,000	23,000		
LNR PPTY CORP	COM	50194010	9,222,643	267,323	267,323		
L S B BANCSHARES N C	COM	50215810	494,000	24,700	24,700		
LSI INDS INC	COM	50216C10	2,660,949	144,853	144,853		
LSI LOGIC CORP	COM	50216110	67,235,087	7,684,010	7,654,430	28,600	98
Page Total			3,916,442,989				

Page 34 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined
LTC PPTYS INC	COM	50217510	562,547	66,182	66,182	
LTX CORP	COM	50239210	10,437,623	730,926	681,541	1,000
L-3 COMMUNICATIONS H	COM	50242410	54,049,572	1,000,918	999,158	1,560
LVMH MOET HENNESSY L	SPONSORED	50244120	1,193,909	118,326	118,326	
LA JOLLA PHARMACEUTI	COM	50345910	2,351,481	376,237	376,237	
LA QUINTA CORP	PAIRED CTF	50419U20	21,638,190	2,984,578	2,869,813	114,765
LA Z BOY INC	COM	50533610	21,575,230	855,481	855,301	40
LABONE INC NEW	COM	50540L10	714,725	27,500	27,500	
LABORATORY CORP AMER	COM NEW	50540R40	37,822,577	828,534	823,614	4,840
LABOR READY INC	COM NEW	50540120	2,522,379	431,176	431,176	
LABRANCHE & CO INC	COM	50544710	10,342,487	451,637	450,217	1,120
LACLEDE GROUP INC	COM	50559710	5,089,689	216,767	216,167	600
LADISH INC	COM NEW	50575420	716,591	58,737	58,737	
LAFARGE COPPEE S A	SPON ADR N	50586140	413,020	16,501	16,501	
LAFARGE NORTH AMERIC	COM	50586210	24,945,462	709,686	707,526	2,160
LAKELAND BANCORP INC	COM	51163710	2,019,113	91,280	91,280	
LAKELAND FINL CORP	COM	51165610	1,084,384	37,600	37,600	
LAKES ENTMNT INC	COM	51206P10	230,597	34,112	34,112	
LAM RESEARCH CORP	COM	51280710	24,601,854	1,368,290	1,363,570	4,220
LAMAR ADVERTISING CO	CL A	51281510	17,215,615	462,661	461,041	1,520
LANCASTER COLONY COR	COM	51384710	21,023,103	589,543	589,443	100
LANCE INC	COM	51460610	3,677,877	252,255	251,535	
LANDAUER INC	COM	51476K10	6,942,726	178,798	137,506	41,292
LANDAMERICA FINL GRO	COM	51493610	15,388,380	488,520	488,520	
LANDRYS RESTAURANTS	COM	51508L10	7,416,063	290,712	290,492	120
LANDSTAR SYS INC	COM	51509810	17,881,988	167,356	167,356	
LASALLE HOTEL PPTYS	COM SH BEN	51794210	2,816,541	178,828	178,748	80
LATTICE SEMICONDUCTO	COM	51841510	8,427,073	964,196	954,996	5,600
LAUDER ESTEE COS INC	CL A	51843910	28,347,475	805,326	778,926	23,720

Edgar Filing: STATE STREET CORP - Form 13F-HR

LAWSON PRODS INC	COM	52077610	3,611,301	117,212	117,212		
LAWSON SOFTWARE INC	COM	52078010	581,039	100,700	100,700		
LEAP WIRELESS INTL I	COM	52186310	232,830	215,584	215,445		49
LEAR CORP	COM	52186510	123,008,303	2,659,639	2,647,727		8,017
LEARNING TREE INTL I	COM	52201510	2,847,781	153,602	153,582		20
LECROY CORP	COM	52324W10	727,185	61,108	61,108		
LEE ENTERPRISES INC	COM	52376810	23,772,910	679,226	678,926		300
LEGATO SYS INC	COM	52465110	5,264,636	1,462,399	1,460,499		1,600
LEGGETT & PLATT INC	COM	52466010	97,726,496	4,176,346	4,040,588		127,828
LEGG MASON INC	COM	52490110	40,872,121	828,377	818,262		4,335
LEHMAN BROS HLDGS IN	COM	52490810	337,873,397	5,404,245	5,380,247		22,287
LENDINGTREE INC	COM	52602Q10	277,459	21,830	21,830		
LENNAR CORP	COM	52605710	58,015,335	947,963	938,506		6,857
LENNOX INTL INC	COM	52610710	8,773,561	487,691	487,491		200
LEUCADIA NATL CORP	COM	52728810	15,342,942	484,616	484,516		100
LEVEL 3 COMMUNICATIO	COM	52729N10	10,785,666	3,656,158	3,632,239		21,099
LEXAR MEDIA INC	COM	52886P10	1,247,168	292,077	292,077		
LEXICON GENETICS INC	COM	52887210	1,742,380	356,388	354,688		1,700
LEXINGTON CORP PPTYS	COM	52904310	3,926,983	237,999	237,999		
LEXMARK INTL NEW	CL A	52977110	159,567,984	2,933,235	2,912,673		20,462
LIBBEY INC	COM	52989810	7,178,459	210,512	209,892		300
Page Total			1,254,824,207				

Page 35 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sha Oth
					Sole	Shared as Defined	
LIBERATE TECHNOLOGIE	COM	53012910	3,097,035	1,173,564	1,173,364	100	1
LIBERTY CORP S C	COM	53037010	10,764,600	270,128	269,028	1,100	
LIBERTY MEDIA CORP N	COM SER A	53071810	265,028,380	26,502,838	23,437,487	2,998,095	67,2
LIBERTY PPTY TR	SH BEN INT	53117210	26,264,315	750,409	749,609	800	
LIFECORE BIOMEDICAL	COM	53218710	279,020	24,605	24,605		
LIFEPOINT HOSPITALS	COM	53219L10	23,054,562	634,937	634,329	593	
LIFELINE SYS INC	COM	53219210	739,995	28,094	28,094		
LIGAND PHARMACEUTICA	CL B	53220K20	7,312,118	504,284	503,634	650	
LIGHTBRIDGE INC	COM	53222610	2,390,428	282,891	282,891		
LILLY ELI & CO	COM	53245710	1,371,037,244	24,309,171	24,125,134	148,408	35,6
LIMITED BRANDS INC	COM	53271610	254,579,218	11,952,076	11,917,955	33,281	8
LIN TV CORP	CL A	53277410	1,578,703	58,384	44,100	14,284	
LINCARE HLDGS INC	COM	53279110	37,410,118	1,158,208	1,155,888	1,920	4
LINCOLN ELEC HLDGS I	COM	53390010	10,619,716	394,785	394,705	80	
LINCOLN NATL CORP IN	COM	53418710	181,771,338	4,327,889	4,305,124	17,714	5,0
LINDSAY MFG CO	COM	53555510	2,619,075	113,135	112,695		4
LINEAR TECHNOLOGY CO	COM	53567810	263,948,857	8,397,991	7,417,586	779,828	200,5
LINENS N THINGS INC	COM	53567910	23,520,471	716,869	661,299	43,770	11,8
LIONBRIDGE TECHNOLOG	COM	53625210	205,728	102,864	6,621		96,2
LIQUIDMETAL TECHNOLO	COM	53634X10	295,800	25,500	25,500		
LITHIA MTRS INC	CL A	53679710	7,334,354	272,450	136,137	136,313	
LITTELFUSE INC	COM	53700810	5,442,997	235,322	225,482	440	9,4
LIZ CLAIBORNE INC	COM	53932010	105,073,909	3,304,211	3,295,951	6,260	2,0
LLOYDS TSB GROUP PLC	SPONSORED	53943910	15,240,266	380,531	97,661	282,870	
LOCAL FINL CORP	COM	53955310	3,430,759	210,347	210,347		
LOCKHEED MARTIN CORP	COM	53983010	5,626,119,450	80,951,359	80,924,870	23,973	2,5
LODGENET ENTMT CORP	COM	54021110	1,448,150	100,573	100,573		

Edgar Filing: STATE STREET CORP - Form 13F-HR

LOEWS CORP	COM	54042410	178,419,131	3,367,034	3,356,784	9,050	1,2
LOEWS CORP	CAROLNA GP	54042420	1,941,405	71,771	71,771		
LONE STAR STEAKHOUSE	COM	54230710	7,333,093	310,856	310,856		
LONE STAR TECHNOLOGI	COM	54231210	6,934,051	302,797	302,497	200	1
LONGS DRUG STORES CO	COM	54316210	13,356,416	472,125	471,715	410	
LONGVIEW FIBRE CO	COM	54321310	6,946,807	737,453	721,103	1,350	15,0
LOOKSMART LTD	COM	54344210	280,828	143,280	143,020	260	
LOUISIANA PAC CORP	COM	54634710	30,614,991	2,890,934	2,881,659	5,885	3,3
LOWES COS INC	COM	54866110	3,337,682,696	73,517,240	17,348,465	56,063,510	105,2
LUBRIZOL CORP	COM	54927110	26,200,584	782,107	779,527	1,180	1,4
LUBYS INC	COM	54928210	1,130,536	171,814	169,214	2,600	
LUCENT TECHNOLOGIES	COM	54946310	131,272,995	79,080,118	78,453,620	539,403	87,0
LUFKIN INDS INC	COM	54976410	1,028,869	35,638	35,638		
LUMINEX CORP DEL	COM	55027E10	1,265,945	168,568	168,568		
LUXOTTICA GROUP S P	SPONSORED	55068R20	325,603	17,137	15,805	1,332	
LYDALL INC DEL	COM	55081910	2,173,475	142,523	142,523		
LYNCH INTERACTIVE CO	COM	55114610	414,800	13,600	13,600		
LYON WILLIAM HOMES	COM	55207410	474,110	18,200	18,200		
LYONDELL CHEMICAL CO	COM	55207810	17,424,750	1,153,957	1,147,797	5,860	3
M & T BK CORP	COM	55261F10	78,111,151	910,811	874,192	6,408	30,2
MAF BANCORP INC	COM	55261R10	12,100,620	321,825	321,385		4
MBIA INC	COM	55262C10	190,988,527	3,378,534	3,348,579	19,155	10,8
MBNA CORP	COM	55262L10	634,724,117	19,193,351	19,058,494	107,901	26,9
Page Total			12,931,752,106				

Page 36 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Shar Othe
					Sole	Shared as Defined		
MB FINANCIAL INC NEW	COM	55264U10	6,415,118	191,725	187,625	4,100		
M D C HLDGS INC	COM	55267610	11,248,588	216,319	216,208	11	100	
MDU RES GROUP INC	COM	55269010	22,825,608	868,224	727,004	114,745	26,475	
MCSI INC	COM	55270M10	2,300,863	202,898	202,898			
MEMC ELECTR MATLS IN	COM	55271510	2,339,475	477,444	477,344	100		
MGIC INVT CORP WIS	COM	55284810	178,284,371	2,629,563	2,618,833	6,730	4,000	
MGI PHARMA INC	COM	55288010	1,602,238	226,946	226,846		100	
MGM MIRAGE	COM	55295310	45,697,297	1,353,994	1,350,694	3,200	100	
MIM CORP	COM	55304410	671,805	55,567	55,567			
M/I SCHOTTENSTEIN HO	COM	55305B10	5,023,572	133,322	133,322			
MKS INSTRUMENT INC	COM	55306N10	6,207,209	309,278	308,678	600		
MMO2 PLC	ADR	55309W10	237,969	37,773	37,688	85		
MPS GROUP INC	COM	55340910	15,811,028	1,860,121	1,851,341	8,480	300	
MRO SOFTWARE INC	COM	55347W10	2,092,042	183,835	183,835			
MRV COMMUNICATIONS I	COM	55347710	929,421	607,465	607,365		100	
MSC INDL DIRECT INC	CL A	55353010	6,405,438	328,484	326,264	2,220		
MSC SOFTWARE CORP	COM	55353110	2,721,605	304,090	304,090			
MTR GAMING GROUP INC	COM	55376910	5,180,657	310,219	310,219			
MTS SYS CORP	COM	55377710	2,515,685	200,453	200,453			
MACDERMID INC	COM	55427310	5,333,075	248,050	247,850	200		
MACERICH CO	COM	55438210	15,342,892	494,932	494,832	100		
MACK CALI RLTY CORP	COM	55448910	18,296,172	520,517	517,407	3,110		
MACROVISION CORP	COM	55590410	5,616,219	428,392	426,142	2,210	40	
MACROMEDIA INC	COM	55610010	7,538,843	849,926	848,046	1,620	260	
MADDEN STEVEN LTD	COM	55626910	1,830,514	92,315	92,315			

Edgar Filing: STATE STREET CORP - Form 13F-HR

MADISON GAS & ELEC C	COM	55749710	7,448,036	267,434	264,184	2,800	450
MAGELLAN HEALTH SVCS	COM	55907910	291,542	291,542	291,542		
MAGMA DESIGN AUTOMAT	COM	55918110	700,560	41,700	41,700		
MAGNA ENMTT CORP	CL A	55921110	1,664,647	238,147	238,147		
MAGNA INTL INC	CL A	55922240	1,439,791	20,912	20,912		
MAGNETEK INC	COM	55942410	2,205,809	222,809	222,809		
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	4,949,878	627,361	533,936	93,425	
MAGYAR TAVKOZLESI RT	SPONSORED	55977610	267,344	16,709	16,709		
MAIL-WELL INC	COM	56032120	1,800,864	346,320	346,320		
MAIN STR BKS INC NEW	COM	56034R10	2,253,292	108,960	108,960		
MANDALAY RESORT GROU	COM	56256710	24,779,116	898,771	886,021	12,550	200
MANHATTAN ASSOCS INC	COM	56275010	7,411,400	230,454	229,954	400	100
MANITOWOC INC	COM	56357110	12,045,306	339,400	339,040	260	100
MANOR CARE INC NEW	COM	56405510	48,438,023	2,106,001	2,101,516	3,235	1,250
MANPOWER INC	COM	56418H10	35,754,589	972,914	969,494	3,220	200
MANTECH INTL CORP	CL A	56456310	311,870	13,000	13,000		
MANUFACTURED HOME CM	COM	56468210	8,348,219	237,841	237,841		
MAPICS INC	COM	56491010	692,137	123,817	123,817		
MANUFACTURERS SVCS L	COM	56500510	856,074	177,241	175,341	1,900	
MANUGISTICS GROUP IN	COM	56501110	2,216,659	362,792	357,386	5,346	60
MAPINFO CORP	COM	56510510	1,621,838	178,224	178,224		
MARATHON OIL CORP	COM	56584910	234,086,741	8,631,517	8,609,040	17,137	5,340
MARCUS CORP	COM	56633010	3,285,611	197,334	197,334		
MARINEMAX INC	COM	56790810	481,740	37,200	37,200		
MARINE PRODS CORP	COM	56842710	439,030	37,685	37,685		
Page Total			776,257,820				

Page 37 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Shar Othe
					Sole	Shared as Defined		
MARITRANS INC	COM	57036310	232,685	17,300	17,300			
MARKEL CORP	COM	57053510	10,908,284	55,372	54,772	600		
MARSH & MCLENNAN COS	COM	57174810	696,427,557	7,209,395	6,593,573	488,894	126,92	
MARSHALL & ILSLEY CO	COM	57183410	130,316,162	4,213,261	4,208,341	4,320	60	
MARRIOTT INTL INC NE	CLA	57190320	189,866,798	4,989,929	4,956,429	33,240	26	
MARTEK BIOSCIENCES C	COM	57290110	3,886,120	185,761	185,761			
MARTHA STEWART LIVIN	CL A	57308310	1,135,965	99,038	98,838	100	10	
MARTIN MARIETTA MATL	COM	57328410	48,936,381	1,254,779	1,253,979	700	10	
MARVEL ENTERPRISES I	COM	57383M10	221,972	40,506	40,506			
MASCO CORP	COM	57459910	293,556,622	10,828,352	10,780,683	28,210	19,45	
MASSBANK CORP READ M	COM	57615210	916,342	25,900	25,900			
MASSEY ENERGY CORP	COM	57620610	7,751,000	610,315	608,920	1,215	18	
MASTEC INC	COM	57632310	1,996,370	271,246	271,046	200		
MATERIAL SCIENCES CO	COM	57667410	1,548,761	110,468	109,568		90	
MATRIA HEALTHCARE IN	COM NEW	57681720	292,015	35,525	35,525			
MATRIXONE INC	COM	57685P30	3,554,683	582,735	347,260	235,357	11	
MATSUSHITA ELEC INDL	ADR	57687920	2,175,265	157,286	155,116	2,170		
MATTEL INC	COM	57708110	222,061,441	10,534,224	10,475,059	56,840	2,32	
MATTHEWS INTL CORP	CL A	57712810	7,726,701	330,908	330,908			
MATTSON TECHNOLOGY I	COM	57722310	1,619,896	350,627	350,627			
MAUI LD & PINEAPPLE	COM	57734510	312,797	15,485	15,485			
MAXIM INTEGRATED PRO	COM	57772K10	276,247,299	7,207,078	7,167,615	32,732	6,73	
MAXIM PHARMACEUTICAL	COM	57772M10	210,364	65,945	65,945			

Edgar Filing: STATE STREET CORP - Form 13F-HR

MAXTOR CORP	COM NEW	57772920	6,348,520	1,404,540	1,394,810	9,388	34
MAXWELL SHOE INC	CL A	57776610	1,393,215	87,900	87,900		
MAXWELL TECHNOLOGIES	COM	57776710	652,299	74,805	74,805		
MXYGEN INC	COM	57777610	4,145,464	346,061	345,723	307	3
MAY DEPT STORES CO	COM	57777810	250,690,327	7,612,825	7,349,521	173,035	90,26
MAVERICK TUBE CORP	COM	57791410	6,775,440	451,696	451,596		10
MAXIMUS INC	COM	57793310	7,640,777	241,034	241,034		
MAYTAG CORP	COM	57859210	193,609,802	4,539,503	1,822,646	2,711,617	5,24
MCAFEE COM CORP	CL A	57906210	1,032,120	70,500	70,500		
MCCLATCHY CO	CL A	57948910	11,434,379	177,967	175,587	2,280	10
MCCORMICK & CO INC	COM NON VT	57978020	36,220,310	1,406,614	1,386,224	19,790	60
MCDATA CORP	CL A	58003120	8,107,279	920,236	916,217	3,157	86
MCDERMOTT INTL INC	COM	58003710	9,062,174	1,118,787	1,118,787		
MCDONALDS CORP	COM	58013510	936,464,780	32,916,161	31,875,722	777,962	262,47
MCG CAPITAL CORP	COM	58047P10	1,024,874	61,333	61,333		
MCGRATH RENTCORP	COM	58058910	2,028,628	78,265	78,265		
MCGRAW HILL COS INC	COM	58064510	295,306,288	4,946,504	4,776,433	75,839	94,23
MCKESSON CORP	COM	58155Q10	235,685,184	7,207,498	7,191,263	15,835	40
MEADWESTVACO CORP	COM	58333410	674,179,725	20,088,788	20,071,177	11,232	6,37
MEDAREX INC	COM	58391610	3,698,402	498,437	497,797	540	10
MED-DESIGN CORP	COM	58392610	930,748	71,928	71,928		
MEDCATH CORP	COM	58404W10	377,910	22,100	22,100		
MEDFORD BANCORP INC	COM	58413110	2,409,016	69,165	65,565	3,600	
MEDIA GEN INC	CL A	58440410	12,741,780	212,363	211,903	260	20
MEDIACOM COMMUNICATI	CL A	58446K10	2,754,411	353,583	353,383	200	
MEDICAL STAFFING NET	COM	58463F10	1,107,400	45,200	45,200		
MEDICINES CO	COM	58468810	3,145,074	255,075	255,075		
Page Total			4,610,867,806				

Page 38 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Share Other
					Sole	Shared as Defined		
MEDICIS PHARMACEUTIC	CL A NEW	58469030	13,565,567	317,249	316,189	960	10	
MEDIMMUNE INC	COM	58469910	150,905,172	5,716,105	5,668,839	31,193	16,07	
MEDQUIST INC	COM	58494910	7,676,550	288,267	287,223	1,044		
MEDIS TECHNOLOGIES L	COM	58500P10	771,261	97,517	97,517			
MEDSOURCE TECHNOLOGI	COM	58505Y10	336,875	27,500	27,500			
MEDTRONIC INC	COM	58505510	1,238,319,878	28,898,947	27,797,852	891,966	209,12	
MEEMIC HLDGS INC	COM	58513510	292,273	10,521	10,521			
MELLON FINL CORP	COM	58551A10	340,975,238	10,848,719	10,465,183	309,745	73,79	
MEMBERWORKS INC	COM	58600210	2,217,058	119,647	119,647			
MENS WEARHOUSE INC	COM	58711810	9,768,744	383,088	381,488	1,500	10	
MENTOR CORP MINN	COM	58718810	8,669,087	236,157	236,117	40		
MENTOR GRAPHICS CORP	COM	58720010	14,553,800	1,023,474	1,019,984	3,090	40	
MERCANTILE BANKSHARE	COM	58740510	27,879,679	679,495	667,705	7,890	3,90	
MERCHANTS BANCSHARES	COM	58844810	1,310,787	46,122	44,192		1,93	
MERCK & CO INC	COM	58933110	2,978,959,071	58,826,206	55,196,637	2,016,838	1,612,73	
MERCURY COMPUTER SYS	COM	58937810	7,568,416	365,624	365,284	340		
MERCURY GENL CORP NE	COM	58940010	10,592,254	218,397	208,917	880	8,60	
MERCURY INTERACTIVE	COM	58940510	45,477,239	1,980,716	1,936,206	38,410	6,10	
MEREDITH CORP	COM	58943310	38,953,782	1,015,744	1,012,420	1,120	2,20	
MERIDIAN MED TECHNOL	COM	58965810	576,950	15,982	15,982			
MERIDIAN RESOURCE CO	COM	58977Q10	1,268,717	341,053	341,053			

Edgar Filing: STATE STREET CORP - Form 13F-HR

MERISTAR HOSPITALITY	COM	58984Y10	18,456,480	1,210,261	1,044,216	166,045	
MERIT MED SYS INC	COM	58988910	498,730	24,175	24,175		
MERIDIAN GOLD INC	COM	58997510	1,117,080	69,600	69,600		
MERITAGE CORP	COM	59001A10	3,276,848	71,782	71,782		
MERIX CORP	COM	59004910	1,230,269	143,388	142,888	500	
MERRILL LYNCH & CO I	COM	59018810	4,076,690,229	100,659,018	19,357,915	81,287,293	13,81
MESA AIR GROUP INC	COM	59047910	4,286,252	465,897	465,897		
MESABA HLDGS INC	COM	59066B10	644,590	109,811	109,811		
MESTEK INC	COM	59082910	603,369	31,590	22,590		9,00
METASOLV INC	COM	59139P10	1,812,142	454,171	454,071		10
METHODE ELECTRS INC	CLA	59152020	5,580,004	436,962	435,162	1,800	
METLIFE INC	COM	59156R10	422,639,654	14,674,988	14,644,025	29,044	1,91
METRIS COS INC	COM	59159810	6,289,215	756,825	756,575	30	22
METRO GOLDWYN MAYER	COM	59161010	5,897,256	504,039	493,599	340	10,10
METRO ONE TELECOMMUN	COM	59163F10	5,701,501	408,417	407,817	600	
METTLER TOLEDO INTER	COM	59268810	7,712,392	209,178	207,838	1,240	10
MICHAELS STORES INC	COM	59408710	39,861,315	1,022,085	1,020,805	1,120	16
MICREL INC	COM	59479310	10,490,511	729,521	726,401	3,020	10
MICRO GENERAL CORP	COM NEW	59483830	1,786,647	107,049	107,049		
MICROS SYS INC	COM	59490110	8,332,258	300,695	300,655	40	
MICROSOFT CORP	COM	59491810	7,063,011,908	129,122,704	126,161,832	2,140,260	820,61
MICROVISION INC WASH	COM	59496010	312,173	59,689	59,689		
MICROCHIP TECHNOLOGY	COM	59501710	66,233,081	2,414,622	2,399,197	14,825	60
MICROMUSE INC	COM	59509410	3,391,608	730,950	727,260	3,630	6
MICRON TECHNOLOGY IN	COM	59511210	275,878,343	13,643,835	13,591,715	41,740	10,38
MICROSEMI CORP	COM	59513710	3,869,672	586,314	586,314		
MICROTUNE INC DEL	COM	59514P10	3,203,171	359,503	359,503		
MID-AMER APT CMNTYS	COM	59522J10	7,078,585	264,620	264,620		
MID ATLANTIC MED SVC	COM	59523C10	28,863,756	920,694	920,674	20	
Page Total			16,975,387,437				

Page 39 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Share Oth
					Sole	Shared as Defined	
MID-ATLANTIC RLTY TR	SH BEN INT	59523210	3,057,982	173,749	173,749		
MID-STATE BANCSHARES	COM	59544010	5,000,128	259,074	259,074		
MIDAS GROUP INC	COM	59562610	2,037,592	164,322	160,182	4,140	
MIDDLESEX WATER CO	COM	59668010	1,620,202	61,675	61,675		
MIDLAND CO	COM	59748610	2,127,916	42,162	42,162		
MIDWEST EXPRESS HLDG	COM	59791110	2,262,994	171,439	171,039	400	
MIDWAY GAMES INC	COM	59814810	3,077,110	362,013	360,713	1,300	
MIDWEST BANC HOLDING	COM	59825110	1,881,665	62,953	62,953		
MILACRON INC	COM	59870910	2,103,008	207,193	207,121	60	
MILLENNIUM PHARMACEU	COM	59990210	39,098,663	3,217,997	3,208,590	8,589	8
MILLENNIUM CHEMICALS	COM	59990310	10,167,788	723,686	723,586	100	
MILLEA HOLDINGS INC	ADR	60032R10	1,022,825	25,100	25,100		
MILLER HERMAN INC	COM	60054410	15,451,182	761,142	758,352	2,490	3
MILLIPORE CORP	COM	60107310	36,071,393	1,127,936	1,125,966	1,370	6
MILLS CORP	COM	60114810	15,094,210	486,910	457,015	29,895	
MINE SAFETY APPLIANC	COM	60272010	3,915,520	97,888	97,888		
MINERALS TECHNOLOGIE	COM	60315810	50,059,158	1,014,987	1,014,987		
MIPS TECHNOLOGIES IN	CL A	60456710	2,682,463	434,759	434,659		1
MIPS TECHNOLOGIES IN	CL B	60456720	595,577	106,926	106,572	354	

Edgar Filing: STATE STREET CORP - Form 13F-HR

MIRANT CORP	COM	60467510	67,898,555	9,301,172	9,215,452	56,549	29,1
MISSION WEST PPTYS I	COM	60520310	1,379,396	113,158	113,158		
MISSISSIPPI VY BANCS	COM	60572010	3,446,097	66,617	66,617		
MITSUBISHI TOKYO FIN	SPONSORED	60681610	11,023,928	1,621,166	423,486	1,197,680	
MOBILE MINI INC	COM	60740F10	2,350,702	137,468	137,468		
MOCON INC	COM	60749410	546,000	60,000			60,0
MODINE MFG CO	COM	60782810	10,217,340	415,677	415,157	420	1
MODTECH HLDGS INC	COM	60783C10	733,581	58,267	58,267		
MOHAWK INDS INC	COM	60819010	43,275,402	703,322	702,004	1,118	2
MOLDFLOW CORP	COM	60850710	1,888,836	239,700	232,400	7,300	
MOLECULAR DEVICES CO	COM	60851C10	2,845,454	159,857	159,857		
MOLEX INC	COM	60855410	130,108,839	3,880,371	3,870,178	9,017	1,1
MOLEX INC	CL A	60855420	1,142,761	41,661	36,092	5,569	
MONACO COACH CORP	COM	60886R10	6,070,862	285,017	285,007	10	
MONARCH CASINO & RES	COM	60902710	444,900	30,000	30,000		
MONDAVI ROBERT CORP	CL A	60920010	4,550,296	132,933	132,933		
MONOLITHIC SYS TECHN	COM	60984210	650,350	58,067	58,067		
MONRO MUFFLER BRAKE	COM	61023610	726,089	31,916	31,916		
MONSANTO CO NEW	COM	61166W10	5,432,827	305,215	305,015	200	
MONTEREY PASTA CO	COM	61257010	441,324	46,800	46,800		
MONY GROUP INC	COM	61533710	15,436,016	453,867	451,654	2,213	
MOODYS CORP	COM	61536910	175,915,502	3,535,990	3,502,057	30,913	3,0
MOOG INC	CL A	61539420	9,349,640	218,042	218,042		
MORGAN STANLEY DEAN	COM NEW	61744644	5,018,810,263	116,499,774	24,641,757	91,778,591	79,4
MOTOROLA INC	COM	62007610	785,324,564	53,826,221	52,162,007	1,083,300	580,9
MOVADO GROUP INC	COM	62458010	2,177,461	86,579	86,579		
MOVIE GALLERY INC	COM	62458110	12,508,362	592,252	592,252		
MUELLER INDS INC	COM	62475610	16,386,746	516,118	515,618	300	2
MULTEX COM INC	COM	62536710	592,334	145,180	145,180		
MULTIMEDIA GAMES INC	COM	62545310	663,743	30,433	30,433		
MURPHY OIL CORP	COM	62671710	33,818,730	409,924	394,149	7,780	7,9
Page Total			6,563,484,276				

Page 40 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
MUTUALFIRST FINL INC	COM	62845B10	853,200	44,717	44,717		
MYERS INDS INC	COM	62846410	4,482,487	261,522	261,522		
MYKROLIS CORP	COM	62852P10	2,610,128	221,010	219,383	1,221	4
MYLAN LABS INC	COM	62853010	73,264,103	2,336,973	2,328,333	6,290	2,3
MYRIAD GENETICS INC	COM	62855J10	4,261,392	209,508	202,573	6,935	
NBC CAP CORP	COM	62872910	1,488,118	39,161	39,161		
NBT BANCORP INC	COM	62877810	6,688,014	370,117	369,487	630	
NBTY INC	COM	62878210	20,281,261	1,310,159	1,309,999		1
NCI BUILDING SYS INC	COM	62885210	4,534,959	254,773	254,673	100	
NCO GROUP INC	COM	62885810	6,890,364	316,362	316,142	220	
NCR CORP NEW	COM	62886E10	70,745,166	2,044,658	2,025,973	18,351	3
NS GROUP INC	COM	62891610	1,775,793	185,947	185,947		
NASB FINL INC	COM	62896810	543,400	24,700	24,700		
NEC CORP	ADR	62905020	844,216	121,470	121,470		
NIC INC	COM	62914B10	275,152	185,914	180,914	5,000	
NL INDS INC	COM NEW	62915640	2,131,523	139,772	139,672	100	
NMS COMMUNICATIONS C	COM	62924810	412,543	169,771	149,546	20,225	

Edgar Filing: STATE STREET CORP - Form 13F-HR

NN INC	COM	62933710	1,048,115	81,884	81,884			
NPS PHARMACEUTICALS	COM	62936P10	4,769,407	311,319	310,919		400	
NTT DOCOMO INC	SPONS ADR	62942M20	10,579,997	429,383	121,322		308,061	
NUI CORP	COM	62943110	4,774,660	173,624	173,624			
NVR INC	COM	62944T10	44,076,903	136,461	135,641		820	
NYMAGIC INC	COM	62948410	382,134	25,058	25,058			
NABI BIOPHARMACEUTIC	COM	62951910	2,103,617	391,808	391,808			
NABORS INDS INC	COM	62956810	3,459,717	98,009	22,257		51,902	23,8
NACCO INDS INC	CL A	62957910	6,437,363	110,798	96,249		14,549	
NANOMETRICS INC	COM	63007710	2,937,710	185,006	133,396		51,610	
NANOPHASE TECHNOLOGIE	COM	63007910	239,265	40,900	40,900			
NAPRO BIOTHERAPUTICS	COM	63079510	1,566,613	238,813	238,813			
NARA BANCORP INC	COM	63080P10	602,862	26,200	26,200			
NASH FINCH CO	COM	63115810	12,040,258	376,729	376,729			
NASSDA CORP	COM	63172M10	305,539	24,700	24,700			
NASTECH PHARMACEUTIC	COM PAR \$0	63172840	305,598	18,600	18,600			
NATCO GROUP INC	CL A	63227W20	706,092	81,160	81,160			
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,133,438	21,461	21,461			
NATIONAL BK GREECE S	SPONSORED	63364340	459,574	109,946	109,946			
NATIONAL BEVERAGE CO	COM	63501710	588,546	42,039	42,039			
NATIONAL CITY CORP	COM	63540510	505,160,799	15,192,806	14,614,626		58,317	519,8
NATIONAL COMMERCE FI	COM	63545P10	59,570,920	2,265,054	2,260,664		3,600	7
NATIONAL HEALTH REAL	COM	63590510	1,194,930	63,900	63,900			
NATIONAL HEALTHCARE	COM	63590610	1,066,261	50,177	50,177			
NATIONAL FUEL GAS CO	COM	63618010	23,667,734	1,051,432	1,039,312		11,320	8
NATIONAL GOLF PPTYS	COM	63623G10	234,988	27,484	27,484			
NATIONAL GRID GROUP	SPONSORED	63627410	615,440	17,504	17,475		29	
NATIONAL HEALTH INVS	COM	63633D10	5,917,904	369,869	369,869			
NATIONAL INSTRS CORP	COM	63651810	11,989,471	368,227	367,437		450	3
NATIONAL-OILWELL INC	COM	63707110	17,127,185	813,643	777,132		28,921	7,5
NATIONAL PENN BANCSH	COM	63713810	5,146,937	196,448	196,448			
NATIONAL PRESTO INDS	COM	63721510	1,491,680	46,615	46,515		100	
NATIONAL PROCESSING	COM	63722910	2,740,630	106,226	106,226			
Page Total			937,524,106					

Page 41 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh O
NATIONAL R V HLDGS I	COM	63727710	405,150	40,515	40,515		
NATIONAL SEMICONDUCT	COM	63764010	113,363,633	3,886,309	3,874,344	10,845	1,
NATIONAL SVC INDS IN	COM NEW	63765720	2,027,178	225,242	225,237	5	
NATIONAL WESTN LIFE	CL A	63852210	3,139,054	27,308	27,308		
NATIONWIDE FINL SVCS	CL A	63861210	9,618,171	243,498	242,218	1,180	
NATIONWIDE HEALTH PP	COM	63862010	10,877,681	580,143	580,143		
NAVIGATORS GROUP INC	COM	63890410	822,681	30,720	30,720		
NATURES SUNSHINE PRO	COM	63902710	3,390,262	299,758	299,758		
NAUTICA ENTERPRISES	COM	63908910	5,192,921	399,763	399,663	100	
NAUTILUS GROUP INC	COM	63910B10	10,916,244	356,740	355,958	782	
NAVISTAR INTL CORP N	COM	63934E10	39,557,504	1,236,172	1,235,367	705	
NAVIGANT CONSULTING	COM	63935N10	3,003,784	429,726	428,426	1,300	
NAVIGANT INTL INC	COM	63935R10	2,098,892	135,675	135,675		
NDCHEALTH CORP	COM	63948010	15,135,303	542,484	541,934	550	
NEIMAN MARCUS GROUP	CL A	64020420	16,423,752	473,307	470,765	2,242	

Edgar Filing: STATE STREET CORP - Form 13F-HR

NEIMAN MARCUS GROUP	CL B	64020430	1,318,670	40,851	36,789	4,032	
NELSON THOMAS INC	COM	64037610	643,272	60,916	60,156		
NEOFORMA COM INC	COM NEW	64047550	794,715	61,179	61,179		
NEOSE TECHNOLOGIES I	COM	64052210	1,390,741	127,591	127,491		
NEOPHARM INC	COM	64091910	1,285,810	102,292	102,292		
NETBANK INC	COM	64093310	5,396,198	463,193	459,193	4,000	
NETWORKS ASSOCS INC	COM	64093810	39,933,471	2,072,313	2,066,373	5,440	
NET2PHONE	COM	64108N10	694,647	162,681	162,681		
NETFLIX COM INC	COM	64110L10	285,396	20,400	20,400		
NETEGRITY INC	COM	64110P10	3,026,814	491,366	491,146		
NETRO CORP	COM	64114R10	845,565	370,862	368,342	2,520	
NETIQ CORP	COM	64115P10	11,006,734	486,378	485,278	1,000	
NETSCOUT SYS INC	COM	64115T10	1,372,395	201,231	201,231		
NETRATINGS INC	COM	64116M10	1,037,628	113,402	113,402		
NETSCREEN TECHNOLOGI	COM	64117V10	540,399	58,867	58,867		
NETWORK APPLIANCE IN	COM	64120L10	94,145,298	7,567,950	7,549,625	17,435	
NEUBERGER BERMAN INC	COM	64123410	21,854,555	597,119	595,489	1,480	
NEUROGEN CORP	COM	64124E10	1,591,605	136,151	136,151		
NEUROCRINE BIOSCIENC	COM	64125C10	8,713,668	304,142	303,622	520	
NEW CENTURY FINANCIA	COM	64352D10	8,421,405	240,818	208,818		32,
NEW ENGLAND BUSINESS	COM	64387210	3,400,411	135,259	134,939		
NEW FOCUS INC	COM	64438310	1,760,378	592,720	592,720		
NEW HORIZONS WORLDWI	COM	64552610	216,822	21,278	21,278		
NEW JERSEY RES	COM	64602510	10,989,635	368,162	364,093	300	3,
NEW PLAN EXCEL RLTY	COM	64805310	24,618,497	1,181,877	1,180,587	1,290	
NEW YORK CMNTY BANCO	COM	64944510	37,857,507	1,396,956	1,396,956		
NEW YORK TIMES CO	CL A	65011110	193,072,573	3,748,982	3,583,671	164,841	
NEWELL RUBBERMAID IN	COM	65122910	238,680,801	6,807,781	6,770,574	35,307	1,
NEWFIELD EXPL CO	COM	65129010	19,495,516	524,496	491,401	28,355	4,
NEWHALL LAND & FARMI	DEPOSITARY	65142610	534,400	16,700	16,700		
NEWMONT MINING CORP	COM	65163910	230,327,204	8,747,710	8,705,910	14,264	27,
NEWPARK RES INC	COM PAR \$.	65171850	5,430,378	738,827	737,877	950	
NEWPORT CORP	COM	65182410	7,653,856	488,752	486,012	2,720	
NEWS CORP LTD	ADR NEW	65248770	1,108,619	48,348	48,158	190	
NEXTEL COMMUNICATION	CL A	65332V10	52,853,577	16,465,289	16,414,194	29,313	21,
Page Total			1,268,271,370				

Page 42 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Other
NEXTEL PARTNERS INC	CL A	65333F10	1,916,876	636,836	636,566	270	
NICOR INC	COM	65408610	44,113,476	964,229	961,739	2,490	
NIKE INC	CL B	65410610	260,933,213	4,863,620	4,850,570	5,950	7,
99 CENTS ONLY STORES	COM	65440K10	21,580,242	841,335	841,215		
NIPPON TELEG & TEL C	SPONSORED	65462410	403,358	19,590	18,200	1,390	
NISOURCE INC	COM	65473P10	103,170,741	4,726,099	4,713,052	11,347	1,
NISSAN MOTORS	SPONSORED	65474440	444,285	31,712	31,712		
NOKIA CORP	SPONSORED	65490220	13,866,772	957,650	465,211	492,439	
NOBLE ENERGY INC	COM	65504410	22,102,939	613,119	588,263	6,475	18,
NORANDA INC	COM	65542210	359,260	27,593	27,593		
NORDSON CORP	COM	65566310	9,713,426	393,894	393,534	360	
NORDSTROM INC	COM	65566410	58,164,112	2,567,952	2,558,662	5,210	4,
NORFOLK SOUTHERN COR	COM	65584410	204,886,561	8,763,326	8,657,878	61,203	44,

Edgar Filing: STATE STREET CORP - Form 13F-HR

NORSK HYDRO A S	SPONSORED	65653160	755,965	15,710	15,400	310		
NORTEK INC	COM	65655910	4,511,668	100,037	100,037			
NORTEL NETWORKS CORP	COM	65656810	87,529,351	60,365,070	60,364,470	600		
NORTH AMERN SCIENTIF	COM	65715D10	350,546	34,300	34,300			
NORTH FORK BANCORPOR	COM	65942410	91,060,358	2,287,374	2,262,799	12,675	11,	
NORTH PITTSBURGH SYS	COM	66156210	3,227,798	200,609	200,549	60		
NORTHEAST UTILS	COM	66439710	27,477,008	1,460,766	1,428,399	11,957	20,	
NORTHERN TR CORP	COM	66585910	311,941,143	7,079,917	5,308,092	1,395,449	376,	
NORTHROP GRUMMAN COR	COM	66680710	797,491,375	6,379,931	6,374,148	5,346		
NORTHWEST AIRLS CORP	CL A	66728010	20,635,914	1,711,104	340,394	1,370,710		
NORTHWEST BANCORP IN	COM	66732810	2,190,984	165,858	165,858			
NORTHWEST NAT GAS CO	COM	66765510	14,433,966	502,051	501,451	600		
NORTHWEST PIPE CO	COM	66774610	255,169	10,900	10,900			
NORTHWESTERN CORP	COM	66807410	7,449,847	439,519	439,013	40		
NOVARTIS A G	SPONSORED	66987V10	15,461,032	352,750	146,800	205,950		
NU HORIZONS ELECTRS	COM	66990810	978,286	118,008	118,008			
NOVADIGM INC	COM	66993710	757,904	104,251	104,251			
NOVASTAR FINL INC	COM	66994740	1,183,325	33,100	33,100			
NUANCE COMMUNICATION	COM	66996710	1,123,629	268,811	268,636	75		
NOVELL INC	COM	67000610	29,573,784	9,213,017	9,193,747	18,330		
NOVELLUS SYS INC	COM	67000810	114,149,832	3,357,348	3,347,283	9,765		
NOVEN PHARMACEUTICAL	COM	67000910	11,395,669	446,889	446,889			
NOVOSTE CORP	COM	67010C10	322,776	69,865	69,865			
NOVO-NORDISK A S	ADR	67010020	637,503	19,377	19,377			
NU SKIN ENTERPRISES	CL A	67018T10	6,696,797	460,261	460,261			
NSTAR	COM	67019E10	24,005,841	536,084	521,728	7,761	6,	
NUCOR CORP	COM	67034610	123,637,918	1,900,952	1,853,709	21,956	25,	
NUEVO ENERGY CO	COM	67050910	3,422,690	216,626	216,626			
NUMERICAL TECHNOLOGI	COM	67053T10	946,567	236,938	236,938			
NVIDIA CORP	COM	67066G10	48,297,189	2,811,245	2,806,725	3,640		
NYFIX INC	COM	67071210	3,621,850	426,100	425,960	40		
O CHARLEYS INC	COM	67082310	4,462,591	176,387	176,387			
OGE ENERGY CORP	COM	67083710	23,750,717	1,038,964	1,028,604	8,810	1,	
OM GROUP INC	COM	67087210	12,703,738	204,899	200,183	1,516	3,	
OSI PHARMACEUTICALS	COM	67104010	7,724,543	321,588	307,613	13,975		
OSI SYSTEMS INC	COM	67104410	519,546	26,200	26,200			
OAK TECHNOLOGY INC	COM	67180210	2,601,062	574,186	574,086	100		
Page Total			2,548,941,142					

Page 43 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Share Othe
					Sole	Shared as Defined		
OAKLEY INC	COM	67366210	4,196,949	241,204	241,004	200		
OCCIDENTAL PETE CORP	COM	67459910	291,822,283	9,730,653	9,705,941	23,632	1,0	
OCEAN ENERGY INC DEL	COM	67481E10	36,753,316	1,696,046	1,689,716	5,930	4	
OCEANEERING INTL INC	COM	67523210	8,363,817	309,771	309,771			
OCEANFIRST FINL CORP	COM	67523410	3,327,336	137,835	137,835			
OCTEL CORP	COM	67572710	2,340,971	92,346	92,346			
OCULAR SCIENCES INC	COM	67574410	6,360,000	240,000	239,960	40		
OCWEN FINL CORP	COM	67574610	4,045,409	735,529	690,329	2,600	42,6	
ODYSSEY HEALTHCARE I	COM	67611V10	1,162,428	32,067	32,067			
ODYSSEY RE HLDGS COR	COM	67612W10	4,149,254	238,600	238,600			
OFFICEMAX INC	COM	67622M10	7,931,962	1,346,683	1,340,083	6,600		

Edgar Filing: STATE STREET CORP - Form 13F-HR

OFFICE DEPOT INC	COM	67622010	165,287,556	9,838,545	9,820,053	17,872	6
OFFSHORE LOGISTICS I	COM	67625510	6,665,692	279,016	277,696	1,320	
OHIO CAS CORP	COM	67724010	16,962,690	811,612	807,162	4,450	
OIL STS INTL INC	COM	67802610	1,727,368	145,157	145,157		
OLD NATL BANCORP IND	COM	68003310	11,567,432	454,516	449,455	5,061	
OLD REP INTL CORP	COM	68022310	87,196,756	2,768,151	2,761,400	6,051	7
OLD SECOND BANCORP I	COM	68027710	2,654,318	72,246	72,246		
OLIN CORP	COM PAR \$1	68066520	13,003,046	587,045	586,945	100	
OMNICARE INC	COM	68190410	23,465,857	893,597	889,457	3,740	4
OMNICOM GROUP INC	COM	68191910	194,447,701	4,245,583	4,221,478	21,165	2,9
OMEGA HEALTHCARE INV	COM	68193610	1,191,174	157,147	157,147		
1-800 CONTACTS INC	COM	68197710	750,371	55,616	55,616		
OMEGA FINL CORP	COM	68209210	3,085,241	84,504	84,504		
OMEGA PROTEIN CORP	COM	68210P10	284,715	62,165	62,165		
OMNIVISION TECHNOLOG	COM	68212810	1,223,216	85,900	85,900		
OMNOVA SOLUTIONS INC	COM	68212910	3,655,570	435,187	435,087	100	
ON ASSIGNMENT INC	COM	68215910	6,390,912	359,040	330,400	22,455	6,1
ON SEMICONDUCTOR COR	COM	68218910	966,220	469,039	468,839	200	
1 800 FLOWERS COM	CL A	68243Q10	1,090,979	97,758	97,758		
ONEIDA LTD	COM	68250510	3,234,932	168,926	168,926		
ONEOK INC NEW	COM	68268010	20,447,303	931,540	931,210	130	2
ONYX PHARMACEUTICALS	COM	68339910	945,904	163,935	163,935		
ONYX SOFTWARE CORP	COM	68340210	1,367,172	404,489	404,469	20	
OPENWAVE SYS INC	COM	68371810	7,767,308	1,384,547	1,379,767	4,620	1
OPLINK COMMUNICATION	COM	68375Q10	846,634	1,159,773	1,159,773		
OPNET TECHNOLOGIES I	COM	68375710	1,144,344	127,717	99,248	28,469	
ORACLE CORP	COM	68389X10	1,133,282,068	119,670,757	119,225,170	325,684	119,9
OPTION CARE INC	COM	68394810	1,528,437	111,240	111,240		
ORASURE TECHNOLOGIES	COM	68554V10	1,870,329	287,743	287,743		
ORBITAL SCIENCES COR	COM	68556410	3,189,410	400,177	400,177		
OREGON STL MLS INC	COM	68607910	1,451,226	241,871	241,871		
O REILLY AUTOMOTIVE	COM	68609110	12,252,321	444,569	444,189	20	3
ORIENTAL FINL GROUP	COM	68618W10	2,673,907	105,438	105,438		
ORIX CORP	SPONSORED	68633010	439,901	10,835	10,835		
ORTHOLOGIC CORP	COM	68750J10	828,947	149,900	149,900		
ORTHODONTIC CTRS AME	COM	68750P10	10,331,332	448,214	439,494	20	8,7
OSHKOSH B GOSH INC	CL A	68822220	6,570,295	151,076	151,076		
OSHKOSH TRUCK CORP	COM	68823920	14,333,938	242,496	217,304	21,562	3,6
OSMONICS INC	COM	68835010	1,464,183	92,087	92,087		
Page Total			2,138,040,430				

Page 44 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
OTTER TAIL CORP	COM	68964810	8,549,673	271,246	268,781	465	2,000
OUTBACK STEAKHOUSE I	COM	68989910	30,401,373	866,136	842,766	19,120	4,250
OVERSEAS SHIPHOLDING	COM	69036810	8,518,554	404,106	404,086	20	
OVERTURE SVCS INC	COM	69039R10	20,497,613	820,561	819,741	820	
OWENS & MINOR INC NE	COM	69073210	8,123,573	411,112	411,032	80	
OWENS ILL INC	COM NEW	69076840	275,023,742	20,016,284	12,284,082	7,732,202	
OXFORD HEALTH PLANS	COM	69147110	65,369,080	1,406,997	1,401,987	4,470	540
OXFORD INDS INC	COM	69149730	1,409,548	50,341	50,181		160
P A M TRANSN SVCS IN	COM	69314910	527,070	21,943	21,943		

Edgar Filing: STATE STREET CORP - Form 13F-HR

P C CONNECTION	COM	69318J10	307,782	75,069	74,769	300	
PC-TEL INC	COM	69325Q10	1,016,284	150,138	150,138		
PDF SOLUTIONS INC	COM	69328210	202,487	27,700	27,700		
PDI INC	COM	69329V10	1,379,121	89,033	89,033		
PG&E CORP	COM	69331C10	509,583,751	28,484,279	28,466,304	17,395	580
PFF BANCORP INC	COM	69331W10	9,914,265	258,184	258,184		
P F CHANGS CHINA BIS	COM	69333Y10	10,782,652	343,178	294,718	38,010	10,450
PICO HLDGS INC	COM NEW	69336620	1,696,718	102,397	102,357	40	
PLX TECHNOLOGY INC	COM	69341710	730,549	171,894	171,794	100	
PMA CAP CORP	CL A	69341920	5,678,711	268,497	268,497		
PMC-SIERRA INC	COM	69344F10	34,056,793	3,673,872	3,668,682	4,870	320
PMI GROUP INC	WHEN ISSUE	69344M10	54,223,715	1,419,469	1,415,909	3,360	200
PNC FINL SVCS GROUP	COM	69347510	375,133,362	7,175,466	7,064,855	67,732	42,879
POSCO	SPONSORED	69348310	7,934,179	290,949	290,949		
PNM RES INC	COM	69349H10	24,247,819	1,001,976	1,001,936	40	
PPG INDS INC	COM	69350610	273,326,506	4,415,614	4,376,022	31,072	8,520
PPL CORP	COM	69351T10	150,601,893	4,552,657	4,539,872	10,785	2,000
PRG-SCHULTZ INTERNAT	COM	69357C10	6,822,497	554,224	554,224		
PS BUSINESS PKS INC	COM	69360J10	9,737,664	278,617	278,537	80	
PSS WORLD MED INC	COM	69366A10	11,276,107	1,392,112	1,391,952	160	
PTEK HLDGS INC	COM	69366M10	1,604,004	279,931	184,931	95,000	
PACCAR INC	COM	69371810	105,698,937	2,381,143	2,372,058	5,560	3,525
PACIFIC CAP BANCORP	COM	69404P10	11,071,556	463,633	463,580	53	
PACIFIC NORTHWEST BA	COM	69466M10	4,798,505	153,209	153,209		
PACIFIC SUNWEAR CALI	COM	69487310	7,556,977	340,865	338,205	2,560	100
PACIFIC UN BK CALIF	COM	69502510	716,959	41,016	41,016		
PACIFICARE HEALTH SY	COM	69511210	11,528,584	423,845	423,725	120	
PACKAGING CORP AMER	COM	69515610	14,073,229	707,553	707,493	60	
PACKETEER INC	COM	69521010	1,093,645	247,431	245,346	2,085	
PACTIV CORP	COM	69525710	85,406,300	3,588,500	3,580,820	7,680	
PAIN THERAPEUTICS IN	COM	69562K10	1,594,226	190,697	190,697		
PALL CORP	COM	69642930	58,548,698	2,821,624	2,813,099	8,000	525
PALM HARBOR HOMES	COM	69663910	3,640,949	183,340	183,340		
PALM INC	COM	69664210	22,986,411	13,060,461	12,840,366	207,893	12,202
PANAMSAT CORP NEW	COM	69793310	10,887,685	481,756	481,376	380	
PAN PACIFIC RETAIL P	COM	69806L10	18,152,656	531,090	477,429	53,661	
PANERA BREAD CO	CL A	69840W10	17,883,311	518,808	518,808		
PAPA JOHNS INTL INC	COM	69881310	14,393,494	431,072	430,972	100	
PARAMETRIC TECHNOLOG	COM	69917310	21,912,122	6,388,374	6,381,644	6,550	180
PAREXEL INTL CORP	COM	69946210	3,846,824	276,551	276,551		
PARK ELECTROCHEMICAL	COM	70041620	8,529,131	321,854	321,564	290	
Page Total			2,332,997,284				

Page 45 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
PARK NATL CORP	COM	70065810	10,379,426	120,691	120,691		
PARK PL ENTMT CORP	COM	70069010	33,512,580	3,269,520	3,258,140	10,780	600
PARKER DRILLING CO	COM	70108110	3,348,342	1,023,958	922,658	1,300	100,000
PARKER HANNIFIN CORP	COM	70109410	135,400,635	2,833,242	2,773,969	29,566	29,707
PARKERVISION INC	COM	70135410	1,721,903	89,776	89,776		
PARKVALE FINL CORP	COM	70149210	1,031,040	36,000	36,000		
PARKWAY PPTYS INC	COM	70159Q10	4,026,756	110,686	110,686		

Edgar Filing: STATE STREET CORP - Form 13F-HR

PARTNERS TRUST FINCL	COM	70213A10	225,600	14,100	14,100			
PARTY CITY CORP	COM	70214510	345,576	21,201	21,200		1	
PATHMARK STORES INC	COM	70322A10	6,075,291	322,982	322,482		500	
PATINA OIL & GAS COR	COM	70322410	18,808,805	685,702	685,702			
PATTERSON DENTAL CO	COM	70341210	27,056,300	537,578	531,353		5,865	360
PATTERSON UTI ENERGY	COM	70348110	25,172,662	891,699	860,759		25,450	5,490
PAXAR CORP	COM	70422710	8,972,439	535,668	535,628		40	
PAXSON COMMUNICATION	COM	70423110	2,134,308	388,056	386,356		1,700	
PAYCHEX INC	COM	70432610	264,409,793	8,450,297	8,258,361		112,712	79,224
PAYLESS SHOESOURCE I	COM	70437910	23,721,879	411,481	410,216		1,165	100
PAYPAL INC	COM	70450810	384,808	19,049	19,049			
PEABODY ENERGY CORP	COM	70454910	3,569,479	126,130	126,130			
PEAPACK-GLADSTONE FI	COM	70469910	1,132,200	18,500	18,500			
PEARSON PLC	SPONSORED	70501510	502,605	48,374	48,374			
PEC SOLUTIONS INC	COM	70510710	888,077	37,127	37,127			
PECHINEY	SPONSORED	70515120	410,711	17,935	17,935			
PEDIATRIX MED GROUP	COM	70532410	7,795,325	311,813	311,813			
PEETS COFFEE & TEA I	COM	70556010	800,650	43,490	29,600		890	13,000
PEGASYSTEMS INC	COM	70557310	463,152	51,353	46,353		5,000	
PEGASUS SOLUTIONS IN	COM	70590610	4,945,115	282,578	282,538		40	
PENFORD CORP	COM	70705110	695,148	38,406	37,826			580
PENN ENGR & MFG CORP	COM NON VT	70738930	2,462,003	141,332	141,332			
PENN NATL GAMING INC	COM	70756910	4,624,511	254,794	254,794			
PENN TRAFFIC CO NEW	COM NEW	70783220	441,000	44,100	44,100			
PENN VA CORP	COM	70788210	3,330,918	85,452	85,452			
PENNEY J C INC	COM	70816010	949,267,182	43,109,318	43,092,802		15,916	600
PENNFED FINL SVCS IN	COM	70816710	1,127,773	40,422	40,422			
PENNRock FINL SVCS C	COM	70835210	1,415,910	43,300	43,300			
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	4,977,721	183,612	183,512		100	
PENNZOIL-QUAKER STAT	COM	70932310	25,421,267	1,180,737	1,178,607		1,470	660
PENTAIR INC	COM	70963110	43,074,727	895,897	894,897		1,000	
PENTON MEDIA INC	COM	70966810	435,658	202,632	202,612		20	
PENWEST PHARMACEUTIC	COM	70975410	2,890,582	148,235	148,235			
PEOPLES BANCORP INC	COM	70978910	1,243,306	41,834	41,834			
PEOPLES BK BRIDGEPOR	COM	71019810	5,852,269	224,139	212,709		5,180	6,250
PEOPLES ENERGY CORP	COM	71103010	29,693,315	814,408	813,291		917	200
PEOPLES HLDG CO	COM	71114810	3,139,780	76,580	76,580			
PEOPLESOFT INC	COM	71271310	100,407,710	6,747,830	6,732,665		14,805	360
PEP BOYS MANNY MOE &	COM	71327810	19,019,707	1,128,766	1,128,766			
PEPSI BOTTLING GROUP	COM	71340910	376,592,062	12,227,015	12,212,331		14,484	200
PEPSIAMERICAS INC	COM	71343P20	19,997,518	1,338,522	1,334,152		3,970	400
PEPSICO INC	COM	71344810	2,135,846,786	44,312,174	41,639,720		1,700,159	972,295
PER-SE TECHNOLOGIES	COM NEW	71356930	3,335,502	362,594	362,594			
Page Total			4,322,527,812					

Page 46 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
PEREGRINE PHARMACEUT	COM	71366110	1,299,288	1,110,503	1,110,503		
PERFORMANCE FOOD GRO	COM	71375510	18,392,650	543,197	540,917		2,100
PERFORMANCE TECHNOLO	COM	71376K10	213,413	32,189	32,189		
PERICOM SEMICONDUCTO	COM	71383110	6,749,679	582,371	582,351		20
PERKINELMER INC	COM	71404610	31,758,760	2,874,096	2,870,826		3,150

Edgar Filing: STATE STREET CORP - Form 13F-HR

PEROT SYS CORP	CL A	71426510	7,876,453	723,274	723,224	50	
PERRIGO CO	COM	71429010	12,143,066	934,082	934,082		
P T TELEKOMUNIKASI I	SPONSORED	71568410	210,768	23,951	23,951		
PETCO ANIMAL SUPPLIE	COM NEW	71601620	1,354,281	54,367	54,367		
PETRO-CDA	COM	71644E10	396,006	14,008	14,008		
PETROLEO BRASILEIRO	SPONSORED	71654V10	1,131,817	65,047	65,047		
PETROLEO BRASILEIRO	SPONSORED	71654V40	2,427,791	128,727	128,727		
PETROQUEST ENERGY IN	COM	71674810	1,610,236	289,091	289,091		
PETSMART INC	COM	71676810	21,330,232	1,329,815	1,325,315	4,500	
PHARMACYCLICS INC	COM	71693310	208,928	47,056	47,056		
PFIZER INC	COM	71708110	5,352,115,930	152,917,598	146,369,603	3,841,008	2,706,98
PHARMACEUTICAL PROD	COM	71712410	21,533,266	817,512	816,692	680	14
PHARMACEUTICAL RES I	COM	71712510	6,057,345	218,047	216,047	1,900	10
PHARMACOPEIA INC	COM	71713B10	2,025,034	237,708	237,708		
PHARMACIA CORP	COM	71713U10	1,116,082,203	29,801,928	29,511,020	217,875	73,03
HELPS DODGE CORP	COM	71726510	80,024,943	1,942,353	1,937,628	4,625	10
PHILADELPHIA CONS HL	COM	71752810	7,271,130	160,369	160,369		
PHILADELPHIA SUBN CO	COM PAR \$0	71800960	11,910,324	589,620	587,565	937	1,11
PHILIP MORRIS COS IN	COM	71815410	2,195,571,574	50,264,917	49,466,213	505,339	293,36
PHILLIPS PETE CO	COM	71850710	515,414,440	8,753,642	8,653,908	64,895	34,83
PHILLIPS VAN HEUSEN	COM	71859210	6,228,846	399,285	399,285		
PHOENIX COS INC NEW	COM	71902E10	5,642,533	307,495	306,409	1,086	
PHOENIX TECHNOLOGY L	COM	71915310	2,999,850	299,985	299,085	900	
PHOTON DYNAMICS INC	COM	71936410	5,682,420	189,414	187,629	1,685	10
PHOTONICS INC	COM	71940510	7,699,147	406,502	406,182	320	
PIEDMONT NAT GAS INC	COM	72018610	13,426,513	363,075	362,525	550	
PIER 1 IMPORTS INC	COM	72027910	35,890,932	1,709,092	1,705,732	3,060	30
PILGRIMS PRIDE CORP	CL B	72146710	1,799,910	128,565	128,565		
PINNACLE ENTMT INC	COM	72345610	3,072,367	289,028	288,768	40	22
PINNACLE SYS INC	COM	72348110	7,294,937	663,840	662,940	900	
PINNACLE WEST CAP CO	COM	72348410	76,349,313	1,932,894	1,925,988	6,906	
PIIONEER NAT RES CO	COM	72378710	35,932,119	1,379,352	1,375,590	2,330	1,43
PIIONEER STD ELECTRS	COM	72387710	5,369,562	516,801	516,781	20	
PITNEY BOWES INC	COM	72447910	235,908,598	5,939,290	5,914,485	19,175	5,63
PITTSTON CO	COM BRINKS	72570110	23,460,744	977,531	976,311	1,020	20
PIXELWORKS INC	COM	72581M10	2,263,630	269,801	267,515	2,286	
PIXAR	COM	72581110	6,381,137	144,697	143,237	1,400	6
PLACER DOME INC	COM	72590610	60,700,502	5,414,853	5,414,853		
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	845,112	32,769	32,769		
PLAINS RES INC	COM PAR \$0	72654050	7,156,721	267,541	267,441		10
PLANAR SYS INC	COM	72690010	2,209,168	114,762	114,762		
PLANTRONICS INC NEW	COM	72749310	11,075,092	582,593	581,893	300	40
PLATO LEARNING INC	COM	72764Y10	2,614,178	264,861	264,861		
PLAYBOY ENTERPRISES	CL B	72811730	1,899,189	148,956	148,956		
PLAYTEX PRODS INC	COM	72813P10	4,774,211	368,665	366,365	2,200	10
Page Total			9,981,786,288				

Page 47 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
PLEXUS CORP	COM	72913210	12,620,804	697,282	652,012	45,070	200
PLUG POWER INC	COM	72919P10	993,329	125,579	125,079	500	
PLUM CREEK TIMBER CO	COM	72925110	109,679,219	3,572,613	3,569,290	3,323	

Edgar Filing: STATE STREET CORP - Form 13F-HR

POGO PRODUCING CO	COM	73044810	11,860,860	363,607	361,817	1,290	500
POLARIS INDS INC	COM	73106810	17,421,105	268,017	266,977	860	180
POLO RALPH LAUREN CO	CL A	73157210	7,302,444	326,002	325,142	760	100
POLYCOM INC	COM	73172K10	11,403,724	951,103	949,003	1,800	300
POLYMEDICA CORP	COM	73173810	4,087,523	160,044	159,844	200	
POLYONE CORP	COM	73179P10	81,814,331	7,272,385	1,177,176	6,095,209	
POMEROY COMPUTER RES	COM	73182210	1,485,016	101,853	101,853		
POPE & TALBOT INC	COM	73282710	2,370,562	126,565	126,125		440
POPULAR INC	COM	73317410	36,068,585	1,070,920	1,070,150	770	
PORT FINL CORP	COM	73411910	3,415,908	85,206	85,206		
PORTAL SOFTWARE INC	COM	73612610	813,876	1,085,168	1,084,628	440	100
PORTUGAL TELECOM SGP	SPONSORED	73727310	275,249	38,713	38,713		
POSSIS MEDICAL INC	COM	73740710	2,208,544	178,844	178,844		
POST PPTYS INC	COM	73746410	17,029,150	564,627	564,407	220	
POTLATCH CORP	COM	73762810	13,485,255	396,392	394,620	420	1,352
POTOMAC ELEC PWR CO	COM	73767910	23,468,102	1,092,556	1,082,732	7,910	1,914
POWELL INDS INC	COM	73912810	1,404,293	57,909	57,909		
POWER INTEGRATIONS I	COM	73927610	6,855,997	383,038	382,818	220	
POWER-ONE INC	COM	73930810	10,108,625	1,625,181	1,624,511	570	100
POWERWAVE TECHNOLOGI	COM	73936310	8,783,881	958,939	956,559	1,780	600
POZEN INC	COM	73941U10	1,341,402	258,958	258,958		
PRACTICEWORKS INC	COM	73941910	587,650	31,851	31,851		
PRAECIS PHARMACEUTIC	COM	73942110	2,006,432	576,561	575,961		600
PRAXAIR INC	COM	74005P10	235,018,739	4,125,307	4,114,877	10,060	370
PRE PAID LEGAL SVCS	COM	74006510	3,932,896	197,633	197,633		
PRECIS INC	COM	74018410	240,730	26,600	26,600		
PRECISION CASTPARTS	COM	74018910	29,624,496	897,712	891,823	5,589	300
PRECISION DRILLING C	COM	74022D10	4,210,453	121,199	12,775	108,424	
PREFORMED LINE PRODS	COM	74044410	514,272	27,800	6,800		21,000
PREMCOR INC	COM	74045Q10	1,781,290	69,257	69,257		
PRENTISS PPTYS TR	SH BEN INT	74070610	24,242,236	763,535	704,485	59,050	
PRESIDENTIAL LIFE CO	COM	74088410	5,181,944	255,646	250,406	4,400	840
PRESSTEK INC	COM	74111310	1,387,456	346,864	346,304	560	
PRICE COMMUNICATIONS	COM NEW	74143730	12,293,664	768,354	767,454	800	100
PRICE LEGACY CORP	COM	74144P10	525,871	136,590	136,590		
PRICE T ROWE GROUP I	COM	74144T10	96,188,697	2,925,447	2,732,042	157,905	35,500
PRICELINE COM INC	COM	74150310	3,959,699	1,419,247	1,411,207	7,940	100
PRICESMART INC	COM	74151110	1,550,442	40,219	40,219		
PRIDE INTL INC DEL	COM	74153Q10	24,667,851	1,575,214	1,570,264	4,390	560
PRIME MED SVCS INC N	COM	74156D10	514,719	44,296	44,296		
PRIMEDIA INC	COM	74157K10	1,931,777	1,583,424	1,579,854	3,450	120
PRIME GROUP REALTY T	SH BEN INT	74158J10	516,516	79,342	79,302	40	
PRIMA ENERGY CORP	COM PAR \$0	74190120	3,838,382	168,424	168,424		
PRIME HOSPITALITY CO	COM	74191710	8,420,001	648,191	647,451	100	640
PRINCETON REVIEW INC	COM	74235210	313,502	34,300	34,300		
PRINCIPAL FINANCIAL	COM	74251V10	22,707,717	732,507	729,007	2,300	1,200
PRIORITY HEALTHCARE	CL B	74264T10	6,059,757	257,862	257,842	20	
Page Total			878,514,973				

Page 48 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
PRIVATE MEDIA GROUP	COM	74266R10	369,168	129,080	129,080		

Edgar Filing: STATE STREET CORP - Form 13F-HR

PROASSURANCE CORP	COM	74267C10	4,400,123	250,007	250,007			
PROBUSINESS SERVICES	COM	74267410	3,270,813	224,505	224,505			
PROCTER & GAMBLE CO	COM	74271810	3,173,011,886	35,532,048	33,466,890	1,174,858	890,300	
PRIVATEBANCORP INC	COM	74296210	388,935	12,900	12,900			
PROGENICS PHARMACEUT	COM	74318710	702,656	57,173	57,173			
PROGRESS ENERGY INC	COM	74326310	1,179,702,990	22,682,234	22,664,031	12,893	5,310	
PROGRESS SOFTWARE CO	COM	74331210	6,853,489	464,360	464,280	80		
PROGRESSIVE CORP OHI	COM	74331510	317,414,677	5,486,857	5,451,598	25,359	9,900	
PROLOGIS TR	SH BEN INT	74341010	55,209,388	2,123,438	1,985,385	138,053		
PROQUEST COMPANY	COM	74346P10	5,613,402	158,124	158,124			
PROSPERITY BANCSHARE	COM	74360610	1,660,479	91,140	91,140			
PROTECTIVE LIFE CORP	COM	74367410	44,314,511	1,338,807	1,332,587	1,020	5,200	
PROTEIN DESIGN LABS	COM	74369L10	11,107,054	1,022,749	1,022,559	190		
PROTON ENERGY SYS IN	COM	74371K10	1,098,532	342,222	342,222			
PROVIDENT BANCORP IN	COM	74383510	724,637	25,843	25,843			
PROVIDENT BANKSHARES	COM	74385910	14,270,737	602,395	599,581	2,814		
PROVIDENT FINL GROUP	COM	74386610	16,145,544	556,551	555,551	1,000		
PROVINCE HEALTHCARE	COM	74397710	12,296,926	549,952	548,618	1,334		
PROVIDIAN FINL CORP	COM	74406A10	37,511,395	6,379,489	6,342,049	34,220	3,220	
PROXIM CORP	CL A	74428310	4,159,750	1,387,046	1,387,046			
PRUDENTIAL FINL INC	COM	74432010	80,204,145	2,404,201	2,399,895	3,991	310	
PRUDENTIAL PLC	ADR	74435K20	1,103,740	58,992	58,992			
PUBLIC SVC ENTERPRIS	COM	74457310	202,756,969	4,682,609	4,662,430	14,098	6,080	
PUBLIC STORAGE INC	COM	74460D10	41,536,455	1,119,581	1,104,686	14,895		
PUGET ENERGY INC NEW	COM	74531010	25,185,256	1,219,625	1,209,800	9,450	370	
PULITZER INC	COM	74576910	5,073,121	97,748	96,848	800	100	
PULTE HOMES INC	COM	74586710	65,586,634	1,141,034	1,136,920	3,925	180	
PURE RES INC	COM	74622E10	4,185,958	201,248	200,948	300		
QRS CORP	COM	74726X10	1,630,579	209,317	208,367	950		
QLOGIC CORP	COM	74727710	85,603,156	2,246,802	2,239,193	7,209	400	
QUADRAMED CORP	COM	74730W10	378,690	54,176	54,176			
QUAKER CITY BANCORP	COM	74731K10	1,042,210	25,162	25,162			
QUAKER CHEM CORP	COM	74731610	4,336,279	176,991	176,451		540	
QUAKER FABRIC CORP N	COM	74739910	1,583,610	102,175	102,175			
QUALCOMM INC	COM	74752510	482,027,171	17,534,637	17,478,312	36,445	19,880	
QUANTA SVCS INC	COM	74762E10	4,229,304	428,501	427,361	1,040	100	
QUANEX CORP	COM	74762010	9,073,868	207,640	207,640			
QUANTUM CORP	COM DSSG	74790620	7,731,444	1,840,820	1,833,560	6,860	400	
Q MED	COM	74791410	281,732	33,700	33,700			
QUEST DIAGNOSTICS IN	COM	74834L10	88,253,052	1,025,602	1,021,027	4,375	200	
QUEST SOFTWARE INC	COM	74834T10	4,646,214	319,767	318,487	1,280		
QUESTAR CORP	COM	74835610	24,110,015	976,114	955,524	10,005	10,580	
QUICKSILVER RESOURCE	COM	74837R10	2,567,835	99,336	99,336			
QUIKSILVER INC	COM	74838C10	6,132,246	247,268	245,068	2,200		
QUIDEL CORP	COM	74838J10	877,097	127,300	127,300			
QUINTILES TRANSNATIO	COM	74876710	31,550,901	2,526,093	2,518,793	7,200	100	
QUIXOTE CORP	COM	74905610	940,504	55,487	55,487			
QWEST COMMUNICATIONS	COM	74912110	99,093,142	35,390,408	35,291,342	79,917	19,140	
QUOVADX INC	COM	74913K10	774,198	123,280	123,280			
Page Total			6,172,722,617					

Page 49 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shares as Oth
----------------	----------------	--------------	-------------------	-----------------	-----------------	------------------------------	---------------

Edgar Filing: STATE STREET CORP - Form 13F-HR

R & G FINANCIAL CORP	CL B	74913610	3,703,549	156,202	156,202			
RAIT INVT TR	COM	74922710	2,426,795	102,267	102,267			
RCN CORP	COM	74936110	570,414	416,361	416,161		200	
RFS HOTEL INVS INC	COM	74955J10	8,396,627	620,135	533,615		86,520	
R H DONNELLEY CORP	COM NEW	74955W30	10,447,773	373,535	372,966		569	
R G S ENERGY GROUP I	COM	74956K10	17,402,996	443,954	440,525		2,829	6
RLI CORP	COM	74960710	3,999,573	78,423	77,923		500	
RPC INC	COM	74966010	1,548,891	131,262	131,262			
RPM INC OHIO	COM	74968510	31,713,915	2,079,601	2,074,269		2,120	3,2
RSA SEC INC	COM	74971910	2,573,147	534,958	533,983		775	2
RTI INTL METALS INC	COM	74973W10	3,257,147	268,078	266,728		830	5
RMH TELESERVICES INC	COM	74993810	220,527	32,100	32,100			
RF MICRODEVICES INC	COM	74994110	10,877,008	1,427,429	1,423,509		3,520	4
RACING CHAMPIONS ERT	COM	75006910	834,968	47,067	47,067			
RADIAN GROUP INC	COM	75023610	43,830,467	897,246	894,256		2,830	1
RADIANT SYSTEMS INC	COM	75025N10	2,439,294	187,206	187,186		20	
RADIOLOGIX INC	COM	75040K10	932,796	61,167	61,167			
RADIO ONE INC	CL A	75040P10	5,225,422	351,407	275,437		62,830	13,1
RADIO ONE INC	CL D NON V	75040P40	5,294,850	356,076	350,196		5,880	
RADIOSHACK CORP	COM	75043810	129,135,084	4,295,911	4,281,339		8,032	6,5
RADISYS CORP	COM	75045910	2,087,689	179,509	178,769		740	
RAILAMERICA INC	COM	75075310	3,966,882	366,625	366,625			
RAINDANCE COMM	COM	75086X10	709,923	123,465	92,065		31,400	
RAINBOW TECHNOLOGIES	COM	75086210	1,841,575	374,304	374,304			
RAMBUS INC DEL	COM	75091710	4,240,626	1,036,828	1,035,048		1,700	
RALCORP HLDGS INC NE	COM	75102810	12,885,406	412,333	412,233		100	
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	8,619,162	427,750	362,360		65,390	
RANGE RES CORP	COM	75281A10	2,855,328	509,880	509,880			
RANK GROUP PLC	SPONSORED	75303710	451,401	56,780	56,780			
RARE HOSPITALITY INT	COM	75382010	6,721,789	249,695	249,695			
RATIONAL SOFTWARE CO	COM NEW	75409P20	36,673,799	4,466,967	4,431,962		18,310	16,6
RAVEN INDS INC	COM	75421210	533,115	19,745	19,745			
RAYMOND JAMES FINANC	COM	75473010	12,768,681	448,496	446,651		1,445	4
RAYONIER INC	COM	75490710	18,178,050	369,999	369,399		500	1
RAYOVAC CORP	COM	75508110	4,453,666	240,349	240,289		60	
RAYTECH CORP DEL	COM	75510310	659,745	72,900	72,900			
RAYTHEON CO	COM NEW	75511150	473,401,226	11,617,208	11,464,597		135,407	17,2
READ-RITE CORP	COM	75524610	694,885	1,447,679	1,447,579		100	
READERS DIGEST ASSN	CL A NON V	75526710	24,758,063	1,321,840	1,187,745		133,995	10
READERS DIGEST ASSN	CL B	75526720	36,439,061	1,584,307			1,584,307	
READING INTERNATIONAL	CL A	75540810	1,228,324	310,183	310,183			
REALNETWORKS INC	COM	75605L10	3,105,080	762,919	762,559		260	1
REALTY INCOME CORP	COM	75610910	13,819,156	374,300	374,200		100	
RECKSON ASSOCS RLTY	COM	75621K10	13,506,606	542,434	542,434			
RED HAT INC	COM	75657710	2,907,951	495,392	492,452		1,240	1,7
REDBACK NETWORKS INC	COM	75720910	1,555,094	868,768	866,468		2,200	1
REDWOOD TR INC	COM	75807540	2,957,913	93,902	93,902			
REEBOK INTL LTD	COM	75811010	36,168,357	1,226,046	1,221,926		2,220	1,9
REED ELSEVIER N V	SPONSORED	75820410	2,495,340	92,079	92,079			
REED ELSEVIER P L C	SPONSORED	75820510	4,718,103	120,977	95,719		25,258	
Page Total			1,020,233,239					

Page 50 of 67

Name of	Title of	Cusip	Fair Market	Shares	Investment Discretion	Shared as	Shared
					Sole		

Edgar Filing: STATE STREET CORP - Form 13F-HR

Issuer	Class	Number	Value	Prin Amt		Defined	Other
REGAL BELOIT CORP	COM	75875010	5,729,745	235,695	235,395	300	
REGAL ENTMT GROUP	CL A	75876610	1,261,612	54,100	54,100		
REGENCY CTRS CORP	COM	75884910	11,420,824	385,188	385,188		
REGENERON PHARMACEUT	COM	75886F10	5,268,087	363,066	363,066		
REGENERATION TECH IN	COM	75886N10	533,893	88,393	88,393		
REGENT COMMUNICATION	COM	75886510	2,564,852	363,345	363,345		
REGIS CORP MINN	COM	75893210	15,449,058	571,785	571,765	20	
REGIONS FINL CORP	COM	75894010	164,325,476	4,674,978	4,634,598	29,600	10,780
REGISTER COM INC	COM	75914G10	2,807,665	368,460	368,360	100	
REHABCARE GROUP INC	COM	75914810	5,592,934	232,748	232,748		
REINSURANCE GROUP AM	COM	75935110	5,079,598	164,815	164,675	140	
RELIANCE STEEL & ALU	COM	75950910	11,140,643	365,267	365,267		
RELIANT RES INC	COM	75952B10	4,438,166	507,219	501,519	5,700	
RELIANT ENERGY INC	COM	75952J10	114,578,822	6,779,812	6,750,915	23,613	5,284
REMEC INC	COM	75954310	3,059,548	545,374	545,374		
REMEDYTEMP INC	CL A	75954910	626,080	34,400	34,400		
REMINGTON OIL & GAS	COM	75959430	5,629,033	282,582	282,582		
RENAISSANCE LEARNING	COM	75968L10	4,416,189	218,407	218,407		
REPUBLIC BANCSHARES	COM	75992910	690,035	34,211	34,211		
RENAL CARE GROUP INC	COM	75993010	25,300,528	812,216	811,396	700	120
RENT A CTR INC NEW	COM	76009N10	8,861,897	152,765	152,625	40	100
RENT WAY INC	COM	76009U10	3,572,425	275,863	275,863		
REPSOL YPF S A	SPONSORED	76026T20	564,799	47,743	47,743		
REPUBLIC BANCORP KY	CL A	76028120	664,956	56,400	56,400		
REPUBLIC BANCORP INC	COM	76028210	11,057,870	740,152	739,722	430	
REPUBLIC SVCS INC	COM	76075910	30,840,385	1,617,220	1,610,360	6,460	400
RESEARCH FRONTIERS I	COM	76091110	1,603,888	107,926	107,926		
RES-CARE INC	COM	76094310	474,614	71,694	71,694		
RESTORATION HARDWARE	COM	76098110	392,718	44,375	44,375		
RESMED INC	COM	76115210	9,743,013	331,395	330,735	560	100
RESORTQUEST INTL INC	COM	76118310	528,065	92,643	92,643		
RESOURCE AMERICA INC	CL A	76119520	1,315,781	124,837	124,837		
RESOURCES CONNECTION	COM	76122Q10	4,223,044	156,467	156,467		
RESPIRONICS INC	COM	76123010	14,320,204	420,564	420,184	380	
RETEK INC	COM	76128Q10	11,638,387	478,946	477,848	898	200
REUTERS GROUP PLC	SPONSORED	76132M10	388,633	12,066	12,066		
REVLON INC	CL A	76152550	403,845	81,585	81,385	200	
REX STORES CORP	COM	76162410	329,838	23,884	23,884		
REYNOLDS & REYNOLDS	CL A	76169510	21,279,928	761,357	759,497	1,660	200
REYNOLDS R J TOB HLD	COM	76182K10	51,787,050	963,480	956,976	6,158	346
RIBAPHARM INC	COM	76253710	650,844	71,600	71,600		
RICHARDSON ELECTRS L	COM	76316510	349,937	32,613	32,613		
RIGEL PHARMACEUTICAL	COM	76655910	1,121,736	307,325	307,325		
RIGGS NATL CORP WASH	COM	76657010	2,806,330	188,218	187,898	200	120
RIGHT MGMT CONSULTAN	COM	76657310	3,226,571	122,688	122,688		
RIO TINTO PLC	SPONSORED	76720410	10,251,442	138,533	68,530	70,003	
RITA MED SYS INC DEL	COM	76774E10	319,792	31,600	31,600		
RITE AID CORP	COM	76775410	6,221,476	2,647,437	2,639,497	7,720	220
RIVERSTONE NETWORKS	COM	76932010	2,714,176	867,149	862,478	4,539	132
RIVIANA FOODS INC	COM	76953610	1,750,455	69,027	69,027		
Page Total			593,316,887				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
ROADWAY CORP	COM	76974210	5,277,829	146,892	146,892		
ROANOKE ELEC STL COR	COM	76984110	1,589,563	102,951	102,951		
ROBBINS & MYERS INC	COM	77019610	3,020,561	115,069	115,069		
ROBERT HALF INTL INC	COM	77032310	93,867,358	4,028,642	4,022,252	6,150	2
ROCK-TENN CO	CLA	77273920	4,773,312	260,126	201,894	58,232	
ROCKWELL AUTOMATION	COM	77390310	80,423,296	4,025,190	3,989,234	13,399	22,5
ROCKWELL COLLINS INC	COM	77434110	111,680,782	4,072,968	4,039,244	14,209	19,5
ROGERS CORP	COM	77513310	5,359,532	196,248	196,208	40	
ROHM & HAAS CO	COM	77537110	203,796,454	5,033,254	4,929,199	85,080	18,9
ROLLINS INC	COM	77571110	5,172,563	254,305	254,265	40	
ROPER INDS INC NEW	COM	77669610	14,612,909	391,767	391,007	560	2
ROSLYN BANCORP INC	COM	77816210	18,735,160	858,230	855,920	2,310	
ROSS STORES INC	COM	77829610	43,650,951	1,071,189	1,068,799	1,990	4
ROSTELECOM OPEN JT S	SPONSORED	77852910	491,604	81,934	81,934		
ROUSE CO	COM	77927310	26,747,721	810,537	807,617	2,920	
ROWAN COS INC	COM	77938210	48,386,802	2,255,795	2,248,695	6,740	3
ROXIO INC	COM	78000810	1,892,872	262,899	261,941	958	
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	249,013	13,302	13,302		
ROYAL APPLIANCE MFG	COM	78007610	616,181	95,532	94,072		1,4
ROYAL BANCSHARES PA	CL A	78008110	744,125	34,756	34,756		
ROYAL BK CDA MONTREA	COM	78008710	469,382	13,488	13,354	134	
ROYAL DUTCH PETE CO	NY REG GLD	78025780	1,889,201,280	34,181,315	34,175,389	5,926	
ROYAL GOLD INC	COM	78028710	628,360	46,000	45,500	500	
ROYCE FOCUS TR	COM	78080N10	1,747,441	255,101	255,101		
RUBY TUESDAY INC	COM	78118210	20,868,618	1,075,702	1,019,308	56,394	
RUDDICK CORP	COM	78125810	8,264,675	487,304	487,104	100	1
RUDOLPH TECHNOLOGIES	COM	78127010	4,004,605	160,634	160,534		1
RUSS BERRIE & CO	COM	78223310	7,594,185	214,525	214,525		
RUSSELL CORP	COM	78235210	6,895,138	358,189	358,021	168	
RYANAIR HLDGS PLC	SPONSORED	78351310	850,991	24,404	10,624	13,780	
RYANS FAMILY STEAK H	COM	78351910	9,101,161	688,960	683,440	4,080	1,4
RYDER SYS INC	COM	78354910	48,385,503	1,786,102	1,784,642	1,460	
RYERSON TULL INC NEW	COM	78375P10	4,456,022	383,149	383,149		
RYLAND GROUP INC	COM	78376410	18,083,428	363,486	363,486		
S & T BANCORP INC	COM	78385910	6,975,045	258,335	258,335		
SBC COMMUNICATIONS I	COM	78387G10	2,609,330,266	85,551,812	80,930,636	4,083,535	537,6
SBS TECHNOLOGIES INC	COM	78387P10	2,049,833	167,347	167,347		
SCM MICROSYSTEMS INC	COM	78401810	2,125,105	158,827	158,827		
SCPIE HLDGS INC	COM	78402P10	416,109	68,439	68,439		
SCP POOL CORP	COM	78402810	6,245,444	224,980	222,525	2,085	3
SEI INVESTMENTS CO	COM	78411710	26,892,321	954,644	924,970	25,214	4,4
SEMCO ENERGY INC	COM	78412D10	1,872,128	206,865	206,865		
SJW CORP	COM	78430510	1,980,855	24,455	24,455		
SK TELECOM LTD	SPONSORED	78440P10	1,067,035	43,043	42,558	485	
SL GREEN RLTY CORP	COM	78440X10	23,584,293	661,551	585,121	76,430	
SLM CORP	COM	78442P10	313,719,757	3,237,562	3,231,632	5,610	3
SPDR TR	UNIT SER 1	78462F10	95,976,949	969,856	969,856		
SPSS INC	COM	78462K10	2,064,224	132,833	132,833		
SPS TECHNOLOGIES INC	COM	78462610	5,603,546	146,805	146,385	420	
S1 CORPORATION	COM	78463B10	5,495,396	743,626	742,226	1,300	1
Page Total			5,797,037,683				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh O
SPX CORP	COM	78463510	80,684,077	686,673	619,471	50,898	16,3
SRA INTL INC	CL A	78464R10	304,874	11,300	11,300		
SABA SOFTWARE INC	COM	78493210	348,773	136,774	136,674		1
SWS GROUP INC	COM	78503N10	4,199,268	214,030	213,909	121	
S Y BANCORP INC	COM	78506010	2,474,321	60,423	60,423		
SABRE HLDGS CORP	CL A	78590510	121,636,013	3,397,654	3,382,737	13,593	1,3
SAFECO CORP	COM	78642910	88,282,106	2,857,951	2,847,142	4,410	6,3
SAFEGUARD SCIENTIFIC	COM	78644910	2,628,268	1,314,134	1,313,164	870	1
SAFENET INC	COM	78645R10	245,344	17,600	17,600		
SAFEWAY INC	COM NEW	78651420	319,818,687	10,956,447	10,895,127	53,100	8,2
SAGA COMMUNICATIONS	CL A	78659810	3,385,912	150,485	150,485		
ST FRANCIS CAP CORP	COM	78937410	1,311,614	52,909	52,909		
ST JOE CO	COM	79014810	7,890,997	262,858	261,738	1,120	
ST JUDE MED INC	COM	79084910	184,560,972	2,499,133	2,490,454	5,615	3,0
ST MARY LD & EXPL CO	COM	79222810	7,356,277	307,421	304,216	3,205	
ST PAUL COS INC	COM	79286010	206,973,679	5,317,926	5,301,064	10,606	6,2
SAKS INC	COM	79377W10	28,035,831	2,183,476	2,177,626	5,230	6
SALEM COMMUNICATIONS	CL A	79409310	2,702,498	108,665	108,665		
SALIX PHARMACEUTICAL	COM	79543510	2,730,014	178,900	178,900		
SALTON INC	COM	79575710	935,203	65,171	65,171		
SAN PAOLO-IMI S P A	SPONSORED	79917510	555,425	27,702	27,702		
SANCHEZ COMPUTER ASS	COM	79970210	564,546	126,580	126,460	120	
SANDERSON FARMS INC	COM	80001310	1,635,904	65,410	65,410		
SANDISK CORP	COM	80004C10	8,768,337	707,124	703,164	3,500	4
SANDY SPRING BANCORP	COM	80036310	4,967,303	154,504	154,504		
SANGAMO BIOSCIENCES	COM	80067710	670,155	113,972	113,972		
SANMINA SCI CORP	COM	80090710	71,771,397	11,374,231	11,347,271	26,032	9
SANGSTAT MED CORP	COM	80100310	6,868,239	298,879	298,879		
SANTANDER BANCORP	COM	80280910	1,836,745	107,727	107,727		
SANYO ELEC LTD	ADR 5 COM	80303830	263,108	11,960	11,960		
SAP AKTIENGESELLSCHA	SPONSORED	80305420	281,253	11,579	11,259	320	
SAPIENT CORP	COM	80306210	1,127,182	1,063,380	1,052,910	10,370	1
SARA LEE CORP	COM	80311110	384,352,280	18,621,719	18,442,922	100,537	78,2
SAUER-DANFOSS INC	COM	80413710	1,485,920	133,147	133,087	60	
SAUL CTRS INC	COM	80439510	4,616,441	178,241	178,241		
SAXON CAPITAL INC	COM	80556P30	1,268,523	77,967	77,967		
SCANA CORP NEW	COM	80589M10	34,331,206	1,112,122	1,105,560	6,162	4
SCANSOFT INC	COM	80603P10	907,380	122,619	122,619		
SCANSOURCE INC	COM	80603710	3,828,115	62,337	62,337		
SCHAWK INC	CL A	80637310	765,563	71,548	71,548		
SCHEIN HENRY INC	COM	80640710	42,700,687	959,566	958,766	700	1
SCHERING PLOUGH CORP	COM	80660510	793,668,742	32,262,957	31,732,326	308,497	222,1
SCHLUMBERGER LTD	COM	80685710	495,561,474	10,657,236	10,564,861	92,375	
SCHOLASTIC CORP	COM	80706610	17,284,901	456,066	455,366	500	2
SCHOOL SPECIALTY INC	COM	80786310	6,621,673	249,310	249,070	240	
SCHULMAN A INC	COM	80819410	9,043,456	421,626	421,526	100	
SCHWAB CHARLES CORP	COM	80851310	332,355,822	29,674,627	29,520,902	139,587	14,1
SCHWEITZER-MAUDUIT I	COM	80854110	4,705,758	191,291	191,291		
SCICLONE PHARMACEUTI	COM	80862K10	315,582	157,791	157,791		
SCIENTIFIC ATLANTA I	COM	80865510	69,305,626	4,213,108	4,200,458	12,430	2
Page Total			3,368,933,471				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SCIENTIFIC GAMES COR	CL A	80874P10	1,653,028	208,190	200,190		8,000
SCIOS INC	COM	80890510	19,070,244	623,007	588,102	34,905	
SCOTTISH PWR PLC	SPON ADR F	81013T70	538,188	25,149	25,149		
SCOTTS CO	CL A	81018610	16,453,096	362,403	359,003	3,300	100
SCRIPPS E W CO OHIO	CL A	81105420	21,809,018	283,234	282,374	860	
SEACHANGE INTL INC	COM	81169910	1,837,258	209,255	209,255		
SEACOAST FINL SVCS C	COM	81170Q10	8,976,689	358,065	355,089	1,876	1,100
SEACOAST BKG CORP FL	COM	81170730	2,692,469	46,639	46,639		
SEACOR SMIT INC	COM	81190410	9,231,687	194,967	194,577	390	
SEALED AIR CORP NEW	COM	81211K10	86,642,797	2,151,547	2,138,658	12,639	250
SEARS ROEBUCK & CO	COM	81238710	1,710,039,709	31,492,444	31,474,669	15,155	2,620
SEATTLE GENETICS INC	COM	81257810	297,188	57,042	54,187		2,855
SECOND BANCORP INC	COM	81311410	1,945,125	71,250	71,250		
SECTOR SPDR TR	SBI CONS S	81369Y30	878,875	39,500	39,500		
SECTOR SPDR TR	SBI INT-UT	81369Y88	491,790	20,280	20,280		
SECURE COMPUTING COR	COM	81370510	2,295,049	303,980	303,180	800	
SEEBEYOND TECHNOLOGI	COM	81570410	1,153,671	372,152	372,152		
SELECT MEDICAL CORP	COM	81619610	2,218,051	141,638	141,638		
SELECTICA INC	COM	81628810	203,641	51,295	51,295		
SELECTIVE INS GROUP	COM	81630010	8,032,291	283,526	283,326	100	100
SEMTECH CORP	COM	81685010	20,412,363	764,508	762,988	1,320	200
SEMPRA ENERGY	COM	81685110	108,779,196	4,915,463	4,901,743	12,820	900
SEMITOOL INC	COM	81690910	1,430,831	175,347	175,347		
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	5,377,909	342,542	342,482	60	
SENSIENT TECHNOLOGIE	COM	81725T10	15,265,928	670,735	670,435	300	
SEPRACOR INC	COM	81731510	7,627,231	798,663	736,623	3,040	59,000
SEQUA CORPORATION	CL A	81732010	5,178,299	79,191	79,191		
SEQUENOM INC	COM	81733710	983,337	278,566	278,566		
SERENA SOFTWARE INC	COM	81749210	6,943,584	506,942	506,932	10	
SEROLOGICALS CORP	COM	81752310	5,968,337	326,317	281,117	45,200	
SERVICE CORP INTL	COM	81756510	10,984,632	2,274,251	2,248,057	25,974	220
SERVICEMASTER CO	COM	81760N10	37,215,102	2,712,471	2,701,611	10,640	220
7-ELEVEN INC	COM NEW	81782620	2,553,749	317,236	317,236		
SHARPER IMAGE CORP	COM	82001310	496,072	24,619	24,619		
SHAW GROUP INC	COM	82028010	16,695,181	543,817	542,897	740	180
SHELL TRANS & TRADIN	ADR NY SHS	82270360	3,664,354	81,412	81,412		
SHENANDOAH TELECOMMU	COM	82312B10	1,353,744	25,200	25,200		
SHERWIN WILLIAMS CO	COM	82434810	127,870,387	4,272,315	4,255,115	7,100	10,100
SHOE CARNIVAL INC	COM	82488910	720,822	33,778	33,778		
SHOPKO STORES INC	COM	82491110	7,297,068	361,241	361,141		100
SHUFFLE MASTER INC	COM	82554910	3,558,287	193,701	193,701		
SHURGARD STORAGE CTR	COM	82567D10	17,182,052	495,160	495,060	100	
SICOR INC	COM	82584610	15,064,250	812,527	811,267	1,260	
SIEBEL SYS INC	COM	82617010	150,260,095	10,566,814	10,543,404	22,750	660
SIEMENS A G	SPONSORED	82619750	2,498,185	42,057	41,937	120	
SIERRA HEALTH SVCS I	COM	82632210	9,262,622	414,435	414,435		
SIERRA PAC RES NEW	COM	82642810	11,553,094	1,481,166	1,480,175	311	680
SIGMA ALDRICH CORP	COM	82655210	87,339,384	1,741,563	1,719,586	20,737	1,240
SILICON LABORATORIES	COM	82691910	4,609,075	170,328	170,278	50	
SILGAN HOLDINGS INC	COM	82704810	4,601,667	113,790	113,790		
Page Total			2,589,206,701				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Page 54 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
SILICON IMAGE INC	COM	82705T10	3,913,397	639,444	638,624	820	
SILICON GRAPHICS INC	COM	82705610	6,313,702	2,147,518	2,144,718	2,700	10
SILICON STORAGE TECH	COM	82705710	7,033,806	901,770	900,580	1,190	
SILICON VY BANCSHARE	COM	82706410	17,911,593	679,499	675,595	2,904	1,00
SILICONIX INC	COM NEW	82707920	2,597,290	93,765	93,765		
SIMMONS 1ST NATL COR	CL A \$5 PA	82873020	2,994,758	70,316	70,316		
SIMON PPTY GROUP INC	COM	82880610	157,045,383	4,262,904	4,177,894	85,010	
SIMPSON MANUFACTURIN	COM	82907310	4,952,771	86,693	86,693		
SINCLAIR BROADCAST G	CL A	82922610	4,804,288	332,730	311,770	20,960	
SIRIUS SATELLITE RAD	COM	82966U10	2,723,019	722,478	716,878	5,500	10
SITEL CORP	COM	82980K10	1,829,308	578,895	578,895		
SIPEX CORP	COM	82990910	1,386,715	283,640	283,640		
SIX FLAGS INC	COM	83001P10	13,120,513	907,994	905,884	1,810	30
SIX CONTINENTS PLC	SPONSORED	83001810	1,294,831	124,026	124,026		
SIZELER PPTY INVS IN	COM	83013710	782,964	71,700	71,700		
SKECHERS U S A INC	CL A	83056610	5,546,055	256,643	256,643		
SKILLSOFT CORP	COM	83066P10	500,837	63,801	63,801		
SKY FINL GROUP INC	COM	83080P10	12,515,575	591,753	589,463	2,290	
SKYLINE CORP	COM	83083010	3,459,654	104,838	104,838		
SKYWEST INC	COM	83087910	13,765,389	588,516	587,276	740	50
SMART & FINAL INC	COM	83168310	1,227,548	157,378	157,378		
SMITH A O	COM	83186520	7,329,699	234,851	234,831	20	
SMITH INTL INC	COM	83211010	43,723,428	641,200	630,585	6,095	4,52
SMITHFIELD FOODS INC	COM	83224810	33,673,110	1,815,262	1,812,982	1,880	40
SMUCKER J M CO	COM NEW	83269640	21,241,829	622,380	589,203	15,883	17,29
SMURFIT-STONE CONTAI	COM	83272710	24,182,831	1,568,277	1,561,947	5,730	60
SNAP ON INC	COM	83303410	36,016,345	1,213,080	1,211,550	1,530	
SOLA INTL INC	COM	83409210	3,830,201	333,061	333,061		
SOLETRON CORP	COM	83418210	119,787,781	19,477,688	19,262,652	156,268	58,76
SOLUTIA INC	COM	83437610	7,426,380	1,057,889	1,055,339	2,150	40
SOMERA COMMUNICATION	COM	83445810	2,327,290	325,951	323,691	2,260	
SONIC AUTOMOTIVE INC	CL A	83545G10	15,200,997	590,330	590,270	60	
SONIC CORP	COM	83545110	17,552,944	558,833	558,833		
SONICBLUE INC	COM	83546Q10	1,000,925	971,772	971,272	500	
SONICWALL INC	COM	83547010	2,627,302	523,367	523,347	20	
SONOCO PRODS CO	COM	83549510	146,475,797	5,172,168	1,496,724	3,673,709	1,73
SONOSITE INC	COM	83568G10	1,387,199	96,133	96,033		10
SONY CORP	ADR NEW	83569930	29,825,208	561,680	283,327	278,353	
SOTHEBYS HLDGS INC	CL A	83589810	6,489,606	455,411	454,911	300	20
SONUS NETWORKS INC	COM	83591610	2,156,541	1,067,595	1,058,275	9,100	22
SOUNDVIEW TECHNOLOGY	COM	83611Q10	976,517	574,422	574,422		
SOURCECORP	COM	83616710	6,785,855	256,070	255,970		10
SOUTH FINL GROUP INC	COM	83784110	10,460,274	466,789	465,772	1,017	
SOUTH JERSEY INDS IN	COM	83851810	4,426,683	131,161	131,161		
SOUTHERN CO	COM	84258710	433,381,799	15,816,854	15,757,574	51,375	7,90
SOUTHERN PERU COPPER	COM	84361110	1,860,573	124,121	124,121		
SOUTHERN UN CO NEW	COM	84403010	8,040,422	472,966	466,244	635	6,08
SOUTHTRUST CORP	COM	84473010	198,091,206	7,583,890	7,562,312	21,138	44
SOUTHWEST AIRLS CO	COM	84474110	1,470,876,477	91,019,584	90,954,245	53,482	11,85
SOUTHWEST BANCORPORA	COM	84476R10	15,641,317	431,842	416,372	12,300	3,17
Page Total			2,938,515,932				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Page 55 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
SOUTHWEST BANCORP IN	COM	84476710	762,468	28,000	28,000		
SOUTHWEST GAS CORP	COM	84489510	9,982,541	403,335	401,435	1,900	
SOUTHWEST WTR CO	COM	84533110	1,355,388	71,600	71,600		
SOUTHWESTERN ENERGY	COM	84546710	4,794,601	315,642	315,642		
SOVEREIGN BANCORP IN	COM	84590510	41,783,665	2,794,894	2,780,560	8,440	5,8
SOVRAN SELF STORAGE	COM	84610H10	6,741,433	197,291	197,291		
SPACELABS MED INC	COM	84624710	960,672	67,653	67,653		
SPANISH BROADCASTING	CL A	84642588	3,980,490	398,049	397,849	200	
SPARTAN MTRS INC	COM	84681910	377,592	24,647	24,647		
SPARTAN STORES INC	COM	84682210	326,089	106,218	106,218		
SPARTECH CORP	COM NEW	84722020	4,305,770	158,126	158,126		
SPECIALTY LABORATORI	COM	84749R10	1,145,197	136,333	136,138	195	
SPECTRALINK CORP	COM	84758010	2,597,862	244,160	244,010	150	
SPECTRIAN CORP	COM	84760810	603,233	58,171	58,171		
SPEECHWORKS INTL INC	COM	84764M10	882,238	239,804	239,769	35	
SPEEDFAM-IPEC INC	COM	84770510	249,041	47,527	47,527		
SPEEDWAY MOTORSPORTS	COM	84778810	5,475,562	215,319	215,319		
SPHERION CORP	COM	84842010	7,697,979	646,889	645,489	900	5
SPINNAKER EXPL CO	COM	84855W10	10,698,336	297,011	286,811	200	10,0
SPORTS AUTH INC	COM	84917610	1,003,849	88,367	88,367		
SPORTS RESORTS INTL	COM	84918U10	1,477,072	273,532	273,532		
SPRINT CORP	COM FON GR	85206110	198,030,196	18,664,486	18,578,454	67,018	19,0
SPRINT CORP	PCS COM SE	85206150	98,559,535	22,049,113	21,949,587	83,787	15,7
SS&C TECHNOLOGIES IN	COM	85227Q10	437,736	31,200	28,200		3,0
STAGE STORES INC	COM NEW	85254C30	1,741,620	50,133	50,133		
STAMPS COM INC	COM	85285710	1,367,806	308,760	308,760		
STANCORP FINL GROUP	COM	85289110	33,762,925	608,341	608,341		
STANDARD COML CORP	COM	85325810	1,737,627	80,075	80,075		
STANDARD MANAGEMENT	COM	85361210	269,112	33,639	33,639		
STANDARD MICROSYSTEM	COM	85362610	5,380,695	227,899	227,899		
STANDARD MTR PRODS I	COM	85366610	2,055,238	121,253	121,253		
STANDARD PAC CORP NE	COM	85375C10	10,919,246	311,267	310,907	360	
STANDARD REGISTER CO	COM	85388710	6,279,335	183,660	183,560	100	
STANDEX INTL CORP	COM	85423110	4,423,373	176,230	173,710		2,5
STANLEY FURNITURE IN	COM NEW	85430520	1,836,066	68,638	68,638		
STANLEY WKS	COM	85461610	73,387,230	1,789,496	1,772,142	16,494	8
STAPLES INC	COM	85503010	222,887,868	11,314,105	10,917,148	287,683	109,2
STARBUCKS CORP	COM	85524410	213,652,671	8,597,693	8,549,463	40,210	8,0
STARRETT L S CO	CL A	85566810	1,025,150	40,600	40,600		
STARTEK INC	COM	85569C10	2,651,618	99,163	99,163		
STATE AUTO FINL CORP	COM	85570710	2,687,878	163,895	163,895		
STATE BANCORP INC N.	COM	85571610	2,495,697	142,205	142,205		
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	191,222,460	5,814,000	4,563,752	1,250,248	
STATE STR CORP	COM	85747710	691,583,380	15,471,664	7,373,760	7,669,728	428,1
STATEN IS BANCORP IN	COM	85755010	14,204,985	739,843	739,843		
STATION CASINOS INC	COM	85768910	7,245,832	405,929	405,929		
STEAK N SHAKE CO	COM	85787310	5,294,582	338,312	338,312		
STEEL DYNAMICS INC	COM	85811910	4,863,903	295,319	292,249	3,070	
STEEL TECHNOLOGIES I	COM	85814710	331,885	25,181	24,121		1,0

Edgar Filing: STATE STREET CORP - Form 13F-HR

STEELCASE INC CL A 85815520 6,484,001 484,604 482,664 1,940
 Page Total 1,914,020,728

Page 56 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
STEIN MART INC	COM	85837510	3,980,675	335,356	335,356		
STEINWAY MUSICAL INS	COM ORD	85849510	1,337,243	62,488	62,488		
STELLENT INC	COM	85856W10	369,315	82,070	81,940	30	100
STEPAN CO	COM	85858610	3,629,657	128,438	128,438		
STERLING BANCSHARES	COM	85890710	9,489,429	642,480	642,480		
STERICYCLE INC	COM	85891210	12,572,674	355,060	355,060		
STERIS CORP	COM	85915210	20,004,443	1,046,805	1,045,505	1,300	
STERLING BANCORP	COM	85915810	3,427,200	96,000	96,000		
STERLING FINL CORP	COM	85931710	3,968,315	158,987	158,987		
STERLING FINL CORP W	COM	85931910	1,001,839	51,482	51,482		
STEWART & STEVENSON	COM	86034210	6,266,300	353,230	351,820	1,410	
STEWART ENTERPRISES	CL A	86037010	6,922,839	1,086,788	1,086,788		
STEWART INFORMATION	COM	86037210	5,808,005	282,628	282,628		
STILLWATER MNG CO	COM	86074Q10	10,348,902	635,682	634,142	1,440	100
STILWELL FINL INC	COM	86083110	84,268,548	4,630,140	4,607,510	16,830	5,800
STMICROELECTRONICS N	NY REGISTR	86101210	2,302,177	94,623	94,383	240	
STONE ENERGY CORP	COM	86164210	10,982,937	272,868	272,668	100	100
STONERIDGE INC	COM	86183P10	2,490,391	133,176	133,076	100	
STORA ENSO CORP	SPON ADR R	86210M10	485,241	36,622	36,288	334	
STORAGENETWORKS INC	COM	86211E10	930,204	472,425	464,564	7,861	
STORAGE TECHNOLOGY C	COM PAR \$0	86211120	23,114,866	1,447,393	1,444,543	2,450	400
STRATOS LIGHTWAVE IN	COM	86310010	1,268,576	792,860	767,299	23,701	1,860
STRATTEC SEC CORP	COM	86311110	1,104,685	19,969	19,969		
STRAYER ED INC	COM	86323610	2,884,132	45,348	45,348		
STREETTRACKS SER TR	DJ LRG CAP	86330E10	1,330,890	32,700	32,700		
STRIDE RITE CORP	COM	86331410	3,809,032	476,129	476,129		
STRYKER CORP	COM	86366710	269,454,688	5,035,595	4,399,258	499,084	137,253
STUDENT LN CORP	COM	86390210	4,684,519	56,549	56,549		
STURM RUGER & CO INC	COM	86415910	2,996,177	211,744	211,724	20	
SUEZ	SPONSORED	86468610	12,817,207	478,254	162,510	315,744	
SUFFOLK BANCORP	COM	86473910	4,806,429	131,683	131,683		
SUMMIT BANCSHARES IN	COM	86601110	1,765,178	72,671	72,671		
SUMMIT PPTYS INC	COM	86623910	8,568,586	366,963	366,963		
SUN BANCORP INC	COM	86663B10	621,591	44,751	44,751		
SUN BANCORP INC	COM	86663410	423,677	17,300	7,100	10,200	
SUN COMMUNITIES INC	COM	86667410	14,813,818	354,822	312,257	42,565	
SUN LIFE FINL SVCS C	COM	86679610	438,271	20,049	20,049		
SUN MICROSYSTEMS INC	COM	86681010	377,553,434	75,359,967	74,306,875	806,964	246,128
SUNCOR ENERGY INC	COM	86722910	474,075	26,544	26,544		
SUNGARD DATA SYS INC	COM	86736310	108,707,205	4,105,257	3,491,144	531,213	82,900
SUNOCO INC	COM	86764P10	82,827,992	2,324,670	2,316,841	7,729	100
SUNRISE ASSISTED LIV	COM	86768K10	5,569,495	207,817	207,517	300	
SUNTRUST BKS INC	COM	86791410	430,028,975	6,350,103	6,314,656	33,397	2,050
SUPERGEN INC	COM	86805910	1,581,409	217,825	217,825		
SUPERIOR ENERGY SVCS	COM	86815710	6,237,814	614,563	613,143	900	520
SUPERIOR FINANCIAL C	COM	86816110	1,001,545	52,300	52,300		
SUPERIOR INDS INTL I	COM	86816810	24,134,591	521,829	521,829		
SUPERTEX INC	COM	86853210	2,710,466	153,829	153,829		

Edgar Filing: STATE STREET CORP - Form 13F-HR

SUPERVALU INC	COM	86853610	109,320,643	4,456,610	4,442,190	6,420	8,000
SUREBEAM CORP	CL A	86866R10	300,300	55,000	55,000		
Page Total			1,695,936,600				

Page 57 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Shar Oth
					Sole	Shared as Defined		
SUREWEST COMMUNICATI	COM	86873310	4,887,960	92,000	92,000			
SURMODICS INC	COM	86887310	4,109,616	158,123	157,623	500		
SUSQUEHANNA BANCSHAR	COM	86909910	9,918,138	436,730	436,070			66
SWIFT ENERGY CO	COM	87073810	4,448,769	281,746	281,746			
SWIFT TRANSN CO	COM	87075610	21,098,219	905,503	904,393	910		20
SWISSCOM AG	SPONSORED	87101310	558,337	19,253	19,253			
SYBASE INC	COM	87113010	20,266,634	1,921,008	1,917,073	3,635		30
SYBRON DENTAL SPECIA	COM	87114210	7,809,368	422,128	420,909	1,066		15
SYCAMORE NETWORKS IN	COM	87120610	15,989,220	4,142,285	2,175,187	1,965,548		1,55
SYKES ENTERPRISES IN	COM	87123710	2,755,676	358,392	358,392			
SYLVAN LEARNING SYS	COM	87139910	9,133,935	458,071	457,971	100		
SYMANTEC CORP	COM	87150310	77,129,829	2,347,940	2,340,430	6,910		60
SYMBOL TECHNOLOGIES	COM	87150810	42,752,892	5,029,752	5,011,054	18,398		30
SYMMETRICOM INC	COM	87154310	460,064	126,045	125,545	500		
SYMYX TECHNOLOGIES	COM	87155S10	4,199,803	301,710	301,570	140		
SYNCOR INTL CORP DEL	COM	87157J10	7,959,231	252,674	252,674			
SYNGENTA AG	SPONSORED	87160A10	888,166	73,040	71,711	1,329		
SYNPLICITY INC	COM	87160Y10	1,375,232	300,269	300,269			
SYNOVSYS INC	COM	87160710	47,214,156	861,415	839,308	14,352		7,75
SYNOVUS FINL CORP	COM	87161C10	166,907,286	6,064,945	6,055,375	9,270		30
SYNTEL INC	COM	87162H10	988,614	79,985	79,985			
SYNTROLEUM CORP	COM	87163010	704,419	244,590	244,550	40		
SYPRIS SOLUTIONS INC	COM	87165510	364,400	20,000	20,000			
SYSCO CORP	COM	87182910	539,089,840	19,804,917	16,002,084	2,319,138	1,483,69	
SYSTEMS & COMPUTER T	COM	87187310	8,191,045	606,295	606,115	100		8
TBC CORP	COM	87218010	3,061,378	192,782	192,782			
TCF FINL CORP	COM	87227510	41,512,331	845,465	828,443	7,710		9,31
TC PIPELINES LP	UT COM LTD	87233Q10	269,653	11,373	11,373			
TECO ENERGY INC	COM	87237510	77,918,420	3,148,219	3,029,685	56,537		61,99
TEPPCO PARTNERS L P	UT LTD PAR	87238410	1,280,044	39,939	36,539	1,000		2,40
THQ INC	COM NEW	87244340	28,483,229	955,172	953,372	1,700		10
TJX COS INC NEW	COM	87254010	247,916,875	12,642,370	12,422,399	201,451		18,52
TRC COS INC	COM	87262510	1,832,135	89,155	89,155			
TRW INC	COM	87264910	155,533,291	2,729,612	2,721,356	6,430		1,82
TMP WORLDWIDE INC	COM	87294110	46,665,212	2,170,475	2,166,425	3,950		10
TTM TECHNOLOGIES IN	COM	87305R10	744,043	141,993	141,993			
TXU CORP	COM	87316810	323,702,245	6,279,384	6,259,710	13,887		5,78
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	2,899,559	223,043	223,043			
TAKE-TWO INTERACTIVE	COM	87405410	8,334,317	404,775	403,315	1,460		
TALBOTS INC	COM	87416110	7,300,125	208,575	207,480	695		40
TALK AMERICA HLDGS I	COM	87426R10	400,626	97,004	97,004			
TALX CORP	COM	87491810	3,965,920	209,173	209,173			
TANDY BRANDS ACCESSO	COM	87537810	10,043,476	862,027	6,739	855,288		
TANGER FACTORY OUTLE	COM	87546510	2,508,267	85,026	85,026			
TANOX INC	COM	87588Q10	3,525,533	325,534	323,434	2,100		
TARGET CORP	COM	87612E10	3,230,047,934	84,778,161	83,889,707	705,266		183,18

Edgar Filing: STATE STREET CORP - Form 13F-HR

TASTY BAKING CO	COM	87655330	835,650	61,900	6,900		55,000
TAUBMAN CTRS INC	COM	87666410	7,626,296	500,085	500,085		
TECH DATA CORP	COM	87823710	21,617,119	571,126	568,446	2,380	30
TECHNE CORP	COM	87837710	17,759,353	629,318	628,118	820	38
Page Total			5,244,983,880				

Page 58 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Shar Othe
					Sole	Shared as Defined		
TECHNITROL INC	COM	87855510	11,159,092	478,931	476,911	1,520	500	
TECUMSEH PRODS CO	CL A	87889520	12,049,956	227,015	226,415	500	100	
TEJON RANCH CO DEL	COM	87908010	2,256,506	69,218	69,218			
TEKELEC	COM	87910110	2,870,612	357,486	357,486			
TEKTRONIX INC	COM	87913110	36,613,224	1,956,880	1,954,690	2,090	100	
TELECOM ITALIA SPA	SPON ADR O	87927W10	2,073,945	26,555	26,555			
TELEDYNE TECHNOLOGIE	COM	87936010	7,576,821	365,148	364,625	509	14	
TELEFLEX INC	COM	87936910	26,906,505	470,805	469,985	620	200	
TELEFONICA S A	SPONSORED	87938220	11,038,245	444,195	120,480	323,715		
TELEFONOS DE MEXICO	SPON ADR O	87940378	13,795,234	430,026	430,026			
TELEPHONE & DATA SYS	COM	87943310	34,510,290	569,947	565,847	3,920	180	
TELENOR ASA	SPONSORED	87944W10	295,492	28,550	28,550			
TELE2 AB	SPON ADR R	87952P20	294,755	16,151	16,151			
TELIK INC	COM	87959M10	2,924,875	233,990	232,490	1,500		
TELLABS INC	COM	87966410	58,662,416	9,461,680	9,443,920	16,600	1,160	
TELLIUM INC	COM	87967E10	205,681	221,163	221,163			
TELSTRA CORP LTD	SPON ADR F	87969N20	211,084	15,871	15,871			
TEMPLE INLAND INC	COM	87986810	88,316,057	1,526,375	1,142,792	383,483	100	
TELETECH HOLDINGS IN	COM	87993910	4,239,318	444,373	444,353	20		
TENET HEALTHCARE COR	COM	88033G10	574,287,846	8,026,385	8,005,253	20,492	640	
TENNANT CO	COM	88034510	4,163,979	105,151	105,151			
TENNECO AUTOMOTIVE I	COM	88034910	1,011,351	153,235	153,215	20		
TERADYNE INC	COM	88077010	94,497,847	4,021,185	4,008,435	12,430	320	
TERAYON COMMUNICATIO	COM	88077510	891,823	670,544	667,944	2,600		
TEREX CORP NEW	COM	88077910	12,537,095	557,452	557,432	20		
TERRA INDS INC	COM	88091510	939,007	451,446	451,446			
TERRA NETWORKS S A	SPONSORED	88100W10	225,207	38,896	38,875	21		
TESORO PETE CORP	COM	88160910	5,067,694	653,896	637,996	3,900	12,000	
TETRA TECHNOLOGIES I	COM	88162F10	4,224,556	159,117	159,117			
TETRA TECH INC NEW	COM	88162G10	8,100,993	551,088	550,651	437		
TEVA PHARMACEUTICAL	ADR	88162420	11,474,807	171,830	171,830			
TEXAS BIOTECHNOLOGY	COM	88221T10	1,635,254	419,296	419,296			
TEXAS INDS INC	COM	88249110	10,069,903	319,781	319,741	40		
TEXAS INSTRS INC	COM	88250810	992,395,906	41,873,245	41,633,505	187,081	52,659	
TEXAS REGL BANCSHARE	CL A VTG	88267310	10,599,899	217,836	217,836			
TEXTRON INC	COM	88320310	156,734,828	3,341,894	3,319,194	16,709	5,991	
THERAGENICS CORP	COM	88337510	4,140,588	491,173	491,173			
THERASENSE INC	COM	88338110	1,205,481	65,267	65,267			
THERMA-WAVE INC	COM	88343A10	2,338,651	205,325	205,305	20		
THERMO ELECTRON CORP	COM	88355610	68,479,009	4,150,243	4,137,220	11,252	1,771	
THOMAS & BETTS CORP	COM	88431510	27,279,857	1,466,659	1,463,575	2,284	800	
THOMAS INDS INC	COM	88442510	7,023,686	243,878	243,878			
THOMSON CORP	COM	88490310	1,397,659	44,342	44,342			

Edgar Filing: STATE STREET CORP - Form 13F-HR

THOMSON MULTIMEDIA	SPONSORED	88511810	265,723	11,380	11,380		
THOR INDS INC	COM	88516010	9,217,267	129,347	129,347		
THORATEC CORP	COM NEW	88517530	3,708,312	412,493	412,493		
THORNBURG MTG INC	COM	88521810	13,535,805	687,795	687,795		
3COM CORP	COM	88553510	16,846,183	3,828,678	3,806,713	20,605	1,360
3-D SYS CORP DEL	COM NEW	88554D20	903,312	74,042	74,042		
THREE FIVE SYS INC	COM	88554L10	2,658,468	233,199	232,984	215	
Page Total			2,363,858,104				

Page 59 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Share Othe
3-DIMENSIONAL PHARMA	COM	88554W10	1,155,607	259,687	259,687		
THREE RIVS BANCORP I	COM	88562Q10	653,627	36,700	36,700		
3TEC ENERGY CORP	COM NEW	88575R30	2,604,930	149,451	149,351		10
3M CO	COM	88579Y10	3,663,370,500	29,783,500	25,081,057	4,412,485	289,95
TIBCO SOFTWARE INC	COM	88632Q10	2,914,090	524,117	522,287	1,730	10
TICKETMASTER	CL B	88633P20	4,746,053	253,664	253,444	220	
TIDEWATER INC	COM	88642310	22,836,044	693,683	691,303	2,080	30
TIER TECHNOLOGIES IN	CL B	88650Q10	1,024,650	57,500	57,500		
TIFFANY & CO NEW	COM	88654710	111,302,435	3,162,001	3,147,811	10,090	4,10
TIMBERLAND CO	CL A	88710010	9,672,331	270,026	268,946	860	22
TIME WARNER TELECOM	CL A	88731910	655,920	390,429	385,429	4,900	10
TIMKEN CO	COM	88738910	12,717,292	569,516	564,716	4,460	34
TITAN CORP	COM	88826610	18,082,810	988,672	987,932	640	10
TITAN PHARMACEUTICAL	COM	88831410	382,000	114,030	109,430	4,600	
TITANIUM METALS CORP	COM	88833910	247,376	70,679	70,679		
TIVO INC	COM	88870610	600,693	161,912	161,212	700	
TOLL BROTHERS INC	COM	88947810	16,203,544	553,022	552,722		30
TOLLGRADE COMMUNICAT	COM	88954210	3,103,761	211,572	211,572		
TOMPKINSTRUSTCO INC	COM	89011010	3,420,639	70,239	70,239		
TOO INC	COM	89033310	11,130,288	361,373	360,713	632	2
TOOTSIE ROLL INDS IN	COM	89051610	13,039,064	338,150	336,519	1,419	21
TOPPS INC	COM	89078610	6,064,067	602,790	602,690	100	
TORCHMARK CORP	COM	89102710	103,235,385	2,702,497	2,681,647	14,050	6,80
TORO CO	COM	89109210	9,440,782	166,094	165,794	300	
TORONTO DOMINION BK	COM NEW	89116050	1,094,606	46,579	46,579		
TOTAL FINA ELF S A	SPONSORED	89151E10	23,021,874	284,572	183,869	100,703	
TOUCH AMERICA HLDGS	COM	89153910	6,810,320	2,476,480	1,117,424	1,359,056	
TOWER AUTOMOTIVE INC	COM	89170710	10,827,362	776,155	776,155		
TOTAL SYS SVCS INC	COM	89190610	7,768,417	412,994	412,444	550	
TOWN & CTRY TR	SH BEN INT	89208110	9,499,100	424,067	359,507	64,560	
TOYOTA MOTOR CORP	SP ADR REP	89233130	9,256,185	174,645	86,015	88,630	
TOYS R US INC	COM	89233510	79,236,966	4,535,602	4,525,057	10,405	14
TPG N V	SPONSORED	89233910	349,034	15,444	15,444		
TRACTOR SUPPLY CO	COM	89235610	1,532,532	21,588	21,588		
TRAMMELL CROW CO	COM	89288R10	3,806,173	263,403	263,323	80	
TRANS WORLD ENTMT CO	COM	89336Q10	1,724,374	295,776	295,676	100	
TRANSACTION SYS ARCH	CL A	89341610	5,723,791	486,717	486,537	80	10
TRANSALTA CORP	COM	89346D10	2,250,876	168,605	168,605		
TRANSATLANTIC HLDGS	COM	89352110	17,517,520	218,969	218,216	753	
TRANSCANADA PIPELINE	COM	89352610	337,821	22,051	22,051		
TRANSCONTINENTAL RLT	COM NEW	89361720	215,601	10,878	10,878		

Edgar Filing: STATE STREET CORP - Form 13F-HR

TRANSKARYOTIC THERAP	COM	89373510	12,232,377	339,317	338,617	700
TRANSMETA CORP DEL	COM	89376R10	1,463,768	622,880	622,230	650
TRANSMONTAIGNE INC	COM	89393410	1,016,938	168,089	164,589	3,500
TRANSWITCH CORP	COM	89406510	237,482	371,066	370,866	100
TRAVELERS PPTY CAS C	CL A	89420G10	38,728,148	2,188,031	746,088	1,441,943
TREDEGAR CORP	COM	89465010	5,487,242	227,215	227,215	
TREMONT CORP	COM PAR \$1	89474520	313,317	10,514	10,514	
TREND MICRO INC	SPONS ADR	89486M20	513,045	18,697	18,697	
TREX INC	COM	89531P10	2,660,993	84,745	84,745	
Page Total			4,262,229,750			

Page 60 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares rin Amt	Investment Sole	Discretion Shared as Defined	Share Othe
TRI CONTL CORP	COM	89543610	897,478	55,744	55,744		
TRIAD HOSPITALS INC	COM	89579K10	29,955,667	706,835	704,832	1,788	215
TRIANGLE PHARMACEUTI	COM	89589H10	1,359,804	501,773	491,773	5,000	5,000
TRIAD GTY INC	COM	89592510	3,443,701	79,111	79,111		
TRIARC COS INC	CL A	89592710	3,851,828	139,559	139,059		500
TRIBUNE CO NEW	COM	89604710	270,734,256	6,223,776	6,068,135	81,964	73,677
TRICO BANCSHARES	COM	89609510	953,280	36,000	36,000		
TRICO MARINE SERVICE	COM	89610610	1,885,542	277,694	277,634	60	
TRIGON HEALTHCARE IN	COM	89618L10	41,186,202	409,487	408,117	1,270	100
TRIKON TECHNOLOGIES	COM NEW	89618740	740,245	82,341	82,341		
TRIMBLE NAVIGATION L	COM	89623910	5,937,833	383,086	382,826	260	
TRIMERIS INC	COM	89626310	8,813,767	198,553	197,893	660	
TRINITY INDS INC	COM	89652210	28,451,895	1,373,161	1,372,361	500	300
TRIQUINT SEMICONDUCT	COM	89674K10	14,022,919	2,187,663	2,183,086	2,562	2,015
TRITON PCS HLDGS INC	CL A	89677M10	1,121,948	287,679	286,179	1,400	100
TRIUMPH GROUP INC NE	COM	89681810	10,977,442	246,131	246,131		
TRIZEC PROPERTIES IN	COM	89687P10	9,633,011	571,353	571,353		
TRIZETTO GROUP INC	COM	89688210	2,225,436	260,285	260,245	40	
TRIPOS INC	COM	89692810	489,061	22,434	22,434		
TRIPATH IMAGING INC	COM	89694210	894,311	204,648	204,648		
TROPICAL SPORTSWEAR	COM	89708P10	933,400	42,064	42,064		
TROVER SOLUTIONS INC	COM	89724910	2,365,540	400,939	400,939		
TROY FINL CORP	COM	89732910	1,532,722	50,921	50,921		
TRUST CO NJ JERSEY C	COM	89830410	6,826,990	265,652	206,088	59,564	
TRUSTCO BK CORP N Y	COM	89834910	10,519,010	798,710	798,595	115	
TRUSTMARK CORP	COM	89840210	8,771,391	343,303	339,553	3,750	
TUBOS DE ACERO DE ME	ADR NEW	89859250	506,708	55,077	55,077		
TUESDAY MORNING CORP	COM NEW	89903550	2,158,546	116,301	116,301		
TULARIK INC	COM	89916510	2,298,698	250,676	250,596		80
TUPPERWARE CORP	COM	89989610	28,167,643	1,354,865	1,353,115	1,750	
TURNSTONE SYSTEMS IN	COM	90042310	1,309,370	302,395	302,095	300	
TWEETER HOME ENTMT G	COM	90116710	3,608,983	220,868	220,448	420	
21ST CENTY INS GROUP	COM	90130N10	4,766,093	250,847	250,547	300	
II VI INC	COM	90210410	1,527,956	103,450	103,450		
TYCO INTL LTD NEW	COM	90212410	527,709,340	39,060,647	39,053,409	7,238	
TYLER TECHNOLOGIES I	COM	90225210	751,317	141,225	141,225		
TYSON FOODS INC	CL A	90249410	48,249,795	3,110,883	3,102,554	7,263	1,066
UAL CORP	COM PAR \$0	90254950	5,203,495	454,851	448,358	6,493	
UCBH HOLDINGS INC	COM	90262T30	10,152,965	267,113	262,613	4,500	

Edgar Filing: STATE STREET CORP - Form 13F-HR

UGI CORP NEW	COM	90268110	16,125,132	504,857	503,657	1,200	
UICI	COM	90273710	13,626,314	674,570	674,450		120
UIL HLDG CORP	COM	90274810	11,938,775	219,221	218,421	700	100
UMB FINL CORP	COM	90278810	11,046,602	235,686	231,381	4,200	105
U S B HLDG INC	COM	90291010	2,739,820	133,001	133,001		
UST INC	COM	90291110	112,431,608	3,306,812	3,290,237	11,495	5,080
U S RESTAURANT PPTYS	COM	90297110	2,014,282	121,562	121,562		
US BANCORP DEL	COM NEW	90297330	1,130,465,709	48,413,949	47,812,320	518,109	83,520
USA INTERACTIVE	COM	90298410	27,034,144	1,152,842	1,134,869	17,814	159
URS CORP NEW	COM	90323610	4,638,760	165,670	165,670		
U S G CORP	COM NEW	90329340	3,489,736	488,075	487,975	100	
Page Total			2,440,486,470				

Page 61 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
USEC INC	COM	90333E10	8,112,209	921,842	921,842		
U S CONCRETE INC	COM	90333L10	973,719	148,207	148,207		
U S PHYSICAL THERAPY	COM	90337L10	851,293	41,915	41,915		
U S XPRESS ENTERPRIS	CL A	90338N10	396,970	30,280	30,280		
US UNWIRED INC	COM	90338R10	1,912,968	683,203	567,198	116,005	
US ONCOLOGY INC	COM	90338W10	12,945,469	1,554,078	1,552,678	1,300	100
ULTICOM INC	COM	90384410	951,647	140,361	140,361		
ULTIMATE ELECTRS INC	COM	90384910	3,201,724	123,571	123,571		
ULTRA PETE CORP	COM	90391410	399,234	52,600	52,600		
ULTRATECH STEPPER IN	COM	90403410	6,774,867	418,460	418,420	40	
UMPQUA HLDGS CORP	COM	90421410	3,615,833	195,662	195,662		
UNIFI INC	COM	90467710	8,041,703	737,771	737,751	20	
UNIFIRST CORP MASS	COM	90470810	3,010,573	118,995	118,995		
UNILAB CORP NEW	COM NEW	90476320	1,317,924	48,117	48,117		
UNILEVER PLC	SPON ADR N	90476770	5,452,582	149,304	47,161	102,143	
UNILEVER N V	N Y SHS NE	90478470	594,536,824	9,174,951	9,160,874	14,077	
UNION ACCEP CORP	COM	90483210	476,736	114,600	114,600		
UNION BANKSHARES COR	COM	90539910	1,308,285	49,500	49,500		
UNION PAC CORP	COM	90781810	353,648,253	5,588,626	5,485,877	40,418	62,331
UNION PLANTERS CORP	COM	90806810	141,656,978	4,376,181	4,366,496	9,235	450
UNIONBANCAL CORP	COM	90890610	22,988,639	490,686	489,566	1,120	
UNISOURCE ENERGY COR	COM	90920510	14,414,795	774,989	774,649	100	240
UNISYS CORP	COM	90921410	67,543,425	7,504,825	7,489,515	14,235	1,075
UNIT CORP	COM	90921810	7,443,549	429,023	428,565		458
UNITED AUTO GROUP IN	COM	90944010	2,263,950	108,323	108,263	60	
UNITED CMNTY FINL CO	COM	90983910	3,024,889	323,172	323,172		
UNITED CMNTY BKS BLA	CAP STK	90984P10	1,519,506	51,300	51,300		
UNITED BANKSHARES IN	COM	90990710	14,430,163	491,156	490,556		600
UNITED DEFENSE INDS	COM	91018B10	1,394,559	60,633	60,633		
UNITED DOMINION REAL	COM	91019710	31,245,716	1,983,855	1,874,665	109,190	
UNITED FIRE & CAS CO	COM	91033110	3,159,881	83,639	75,702	7,937	
UNITED INDL CORP	COM	91067110	3,680,304	168,435	168,435		
UNITED MICROELECTRON	SPONSORED	91087320	884,212	120,301	120,301		
UNITED NATL BANCORP	COM	91090910	3,699,320	160,840	160,840		
UNITED NAT FOODS INC	COM	91116310	3,892,239	199,602	198,902	700	
UNITED ONLINE INC	COM	91126810	1,276,115	106,166	106,166		
UNITED PARCEL SERVIC	CL B	91131210	180,425,225	2,921,866	2,707,502	182,921	31,443

Edgar Filing: STATE STREET CORP - Form 13F-HR

UNITED RENTALS INC	COM	91136310	12,958,138	594,410	592,069	2,201	140
UNITED STATES CELLUL	COM	91168410	5,165,077	202,950	199,650	2,900	400
US AIRWAYS GROUP INC	COM	91190510	1,888,820	510,492	508,942	1,450	100
U S INDS INC NEW	COM	91208010	2,805,840	813,287	813,247	40	
UNITED STATES STL CO	COM	91290910	40,819,113	2,052,243	2,036,862	15,281	100
UNITED STATIONERS IN	COM	91300410	19,093,632	628,080	625,215	2,765	100
UNITED SURGICAL PART	COM	91301630	1,504,605	48,567	48,567		
UNITED TECHNOLOGIES	COM	91301710	958,005,988	14,109,072	13,902,802	125,244	81,026
UNITED THERAPEUTICS	COM	91307C10	1,607,418	130,050	130,050		
UNITED UTILS PLC	SPONSORED	91311Q10	245,734	13,071	13,071		
UNITEDHEALTH GROUP I	COM	91324P10	689,337,351	7,529,627	7,505,231	21,756	2,640
UNITEDGLOBALCOM	CL A	91324750	2,114,433	768,885	768,785		100
UNITIL CORP	COM	91325910	2,882,404	96,466	94,400	800	1,266
Page Total			3,251,300,831				

Page 62 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sh O
					Sole	Shared as Defined	
UNITRIN INC	COM	91327510	21,981,380	614,520	612,720	600	1
UNIVERSAL AMERN FINL	COM	91337710	3,213,474	488,370	488,370		
UNIVERSAL COMPRESSIO	COM	91343110	3,233,780	134,797	134,297	500	
UNIVERSAL CORP VA	COM	91345610	18,112,440	493,527	492,377	1,150	
UNIVERSAL DISPLAY CO	COM	91347P10	1,380,522	166,328	166,328		
UNIVERSAL ELECTRS IN	COM	91348310	3,895,105	260,368	260,168	200	
UNIVERSAL FST PRODS	COM	91354310	4,465,163	190,656	190,396	260	
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	2,968,574	112,446	112,346	100	
UNIVERSAL HLTH SVCS	CL B	91390310	25,921,588	529,012	527,252	1,640	
UNIVISION COMMUNICAT	CL A	91490610	172,544,695	5,495,054	5,128,637	319,796	46
UNIZAN FINANCIAL COR	COM	91528W10	4,201,926	196,260	196,260		
UNOCAL CORP	COM	91528910	207,526,112	5,617,924	5,554,171	21,817	41
UNOVA INC	COM	91529B10	3,351,072	516,344	513,784	2,560	
UNUMPROVIDENT CORP	COM	91529Y10	140,781,765	5,531,700	5,499,708	24,032	7
UPM KYMMENE CORP	SPONSORED	91543610	729,178	18,493	18,493		
USFREIGHTWAYS CORP	COM	91690610	15,977,542	421,905	421,785	20	
URBAN OUTFITTERS INC	COM	91704710	3,123,550	89,964	89,964		
UROLOGIX INC	COM	91727310	1,416,275	110,733	110,733		
UTSTARCOM INC	COM	91807610	7,389,037	366,338	364,167	2,050	
VCA ANTECH INC	COM	91819410	977,681	62,833	62,833		
V F CORP	COM	91820410	118,531,085	3,022,981	3,013,986	5,595	3
VIB CORP	COM	91823H10	827,657	63,617	63,617		
VAIL RESORTS INC	COM	91879Q10	2,264,467	132,425	132,425		
VALASSIS COMMUNICATI	COM	91886610	18,703,585	512,427	510,687	1,540	
VALHI INC NEW	COM	91890510	1,979,945	126,676	126,436	240	
VALENCE TECHNOLOGY I	COM	91891410	379,379	274,913	267,303	5,850	1
VALENTIS INC	COM	91913E10	231,352	172,651	172,651		
VALERO ENERGY CORP N	COM	91913Y10	46,319,261	1,237,821	1,234,323	3,169	
VALLEY NATL BANCORP	COM	91979410	18,274,913	657,371	652,408	4,857	
VALMONT INDS INC	COM	92025310	3,226,675	158,715	158,715		
VALSPAR CORP	COM	92035510	22,694,180	502,751	501,391	860	
VALUE CITY DEPT STOR	COM	92038710	317,525	113,402	113,402		
VALUE LINE INC	COM	92043710	1,296,376	31,519	31,519		
VALUECLICK INC	COM	92046N10	1,571,698	485,092	485,092		
VALUEVISION INTL INC	CL A	92047K10	6,739,585	371,327	370,947	380	

Edgar Filing: STATE STREET CORP - Form 13F-HR

VANS INC	COM	92193010	2,761,952	340,100	340,100		
VARCO INTL INC DEL	COM	92212210	16,357,190	932,565	865,035	67,470	
VARIAN MED SYS INC	COM	92220P10	29,395,830	724,928	721,728	1,840	1
VARIAN INC	COM	92220610	14,437,404	438,161	437,861	300	
VARIAN SEMICONDUCTOR	COM	92220710	28,233,797	832,119	829,879	1,640	
VASOMEDICAL INC	COM	92232110	600,044	226,432	222,732		3
VASTERA INC	COM	92239N10	879,931	200,440	200,440		
VECTREN CORP	COM	92240G10	16,843,806	671,068	667,664	3,404	
VECTOR GROUP LTD	COM	92240M10	4,049,584	230,090	214,337	15,753	
VEECO INSTRS INC DEL	COM	92241710	7,604,946	329,076	328,471	385	
VELCRO INDS N V	COM	92257110	835,458	85,164	85,164		
VENTAS INC	COM	92276F10	8,079,114	633,656	633,536	120	
VENTANA MED SYS INC	COM	92276H10	3,027,497	137,927	137,927		
VERITY INC	COM	92343C10	5,738,997	517,493	517,293	200	
VERISIGN INC	COM	92343E10	15,167,729	2,109,559	2,104,526	4,400	
Page Total			1,040,561,821				

Page 63 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
VERITAS DGC INC	COM	92343P10	11,016,180	874,300	874,275	25	
VERIZON COMMUNICATIO	COM	92343V10	2,659,840,778	66,247,591	64,597,417	1,056,904	593,270
VERINT SYS INC	COM	92343X10	264,349	23,400	23,400		
VERITAS SOFTWARE CO	COM	92343610	186,722,330	9,435,186	9,398,780	32,709	3,697
VERSIOR INC	COM	92531410	2,137,447	158,918	158,818		100
VERTEX PHARMACEUTICA	COM	92532F10	11,663,171	716,411	708,241	6,970	1,200
VESTA INS GROUP INC	COM	92539110	1,409,489	329,320	329,320		
VIAD CORP	COM	92552R10	25,073,984	964,384	949,644	1,540	13,200
VIASAT INC	COM	92552V10	2,119,327	251,403	251,363	40	
VIACOM INC	CL A	92552410	1,364,699	30,695	29,595	900	200
VIACOM INC	CL B	92552430	1,678,639,073	37,832,749	37,598,866	210,908	22,975
VIANT CORP	COM	92553N10	345,079	282,852	282,852		
VIASYS HEALTHCARE IN	COM NEW	92553Q20	3,251,196	186,315	184,726	1,331	258
VICAL INC	COM	92560210	870,825	164,929	164,829	100	
VICOR CORP	COM	92581510	1,928,121	275,840	275,520	200	120
VIEWPOINT CORP	COM	92672P10	2,023,045	419,719	419,719		
VIGNETTE CORP	COM	92673410	3,560,676	1,807,450	1,764,700	42,590	160
VINTAGE PETE INC	COM	92746010	10,661,055	895,887	895,887		
VIRAGE LOGIC CORP	COM	92763R10	1,527,923	117,352	117,352		
VIRCO MFG CO	COM	92765110	1,741,474	132,937	132,937		
VIRGINIA FINL CORP	COM	92781010	1,308,048	40,800	40,800		
VISHAY INTERTECHNOLO	COM	92829810	32,885,754	1,494,807	1,488,701	4,812	1,294
VISTA BANCORP INC	COM	92830R10	1,186,680	44,000	44,000		
VISTEON CORP	COM	92839U10	41,580,866	2,928,230	2,917,982	8,643	1,605
VISX INC DEL	COM	92844S10	7,854,986	720,641	717,031	3,410	200
VITAL SIGNS INC	COM	92846910	5,185,392	143,441	143,341	100	
VITALWORKS INC	COM	92848310	887,289	108,206	108,206		
VITRIA TECHNOLOGY	COM	92849Q10	754,536	785,976	785,876	100	
VITESSE SEMICONDUCTO	COM	92849710	13,287,779	4,272,598	4,264,524	7,270	804
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,222,855	56,877	56,877		
VIVUS INC	COM	92855110	891,304	131,655	131,655		
VODAFONE GROUP PLC N	SPONSORED	92857W10	16,545,492	1,212,124	508,603	703,521	
VOLT INFORMATION SCI	COM	92870310	3,533,049	144,265	144,265		

Edgar Filing: STATE STREET CORP - Form 13F-HR

VOLVO AKTIEBOLAGET	ADR B	92885640	399,598	19,617	19,137	480	
WMC LTD	SPONSORED	92894710	247,059	11,999	11,999		
VORNADO RLTY TR	SH BEN INT	92904210	52,211,913	1,130,128	1,059,908	70,220	
VOTORANTIM CELULOSE	SPONSORED	92906P10	841,862	44,543	44,543		
VULCAN MATLS CO	COM	92916010	107,504,997	2,454,452	2,451,852	2,600	
WFS FINL INC	COM	92923B10	4,313,868	157,383	157,383		
WCI CMNTYS INC	COM	92923C10	1,673,310	57,800	57,500	300	
WD-40 CO	COM	92923610	4,932,618	177,688	177,288		400
WGL HLDGS INC	COM	92924F10	20,442,429	789,283	785,208	3,755	320
W-H ENERGY SVCS INC	COM	92925E10	5,048,025	227,799	227,799		
W HLDG CO INC	COM	92925110	7,572,809	312,926	312,806	120	
WMS INDS INC	COM	92929710	4,106,408	335,217	335,217		
W P CAREY & CO LLC	COM	92930Y10	682,875	30,350	28,201		2,149
WPP GROUP PLC	SPON ADR N	92930930	13,043,656	295,902	137,529	158,373	
WPS RESOURCES CORP	COM	92931B10	100,237,037	2,454,985	450,155	2,004,710	120
WSFS FINL CORP	COM	92932810	2,904,812	112,285	112,285		
WABASH NATL CORP	COM	92956610	3,236,440	323,644	323,644		
Page Total			5,062,683,967				

Page 64 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sha Ot
					Sole	Shared as Defined	
WABTEC CORP	COM	92974010	4,212,314	295,601	295,601		
WACKENHUT CORRECTION	COM	92979810	1,348,397	92,356	92,356		
WACHOVIA CORP 2ND NE	COM	92990310	1,241,814,503	32,525,262	32,035,487	354,306	135,4
WADDELL & REED FINL	CL A	93005910	18,621,812	812,470	807,764	1,430	3,2
WAL MART STORES INC	COM	93114210	5,319,603,094	96,702,474	93,421,282	2,158,951	1,122,2
WALGREEN CO	COM	93142210	959,016,057	24,825,681	23,069,784	1,169,200	586,6
WALLACE COMPUTER SER	COM	93227010	14,643,284	681,083	680,983	100	
WALTER INDS INC	COM	93317Q10	4,401,721	329,717	327,817	1,900	
WARWICK CMNTY BANCOR	COM	93655910	615,820	20,500	20,500		
WASHINGTON FED INC	COM	93882410	21,511,719	851,612	846,452	760	4,4
WASHINGTON MUT INC	COM	93932210	883,083,068	23,796,364	23,711,146	80,309	4,9
WASHINGTON POST CO	CL B	93964010	41,511,015	76,167	66,823	2,533	6,8
WASHINGTON REAL ESTA	SH BEN INT	93965310	16,328,239	564,991	564,771	220	
WASHINGTON TR BANCOR	COM	94061010	3,124,853	131,906	131,906		
WASTE CONNECTIONS IN	COM	94105310	9,701,613	310,551	310,451		1
WASTE MGMT INC DEL	COM	94106L10	462,250,998	17,744,760	13,762,829	3,979,616	2,3
WATCHGUARD TECHNOLOG	COM	94110510	1,158,288	225,348	225,348		
WATER PIK TECHNOLOGI	COM	94113U10	1,524,618	121,872	116,757	5,115	
WATERS CORP	COM	94184810	81,295,145	3,044,762	3,038,892	5,770	1
WATSCO INC	COM	94262220	6,457,379	353,829	353,829		
WATSON PHARMACEUTICA	COM	94268310	80,538,977	3,187,138	3,179,418	6,520	1,2
WATSON WYATT & CO HL	CL A	94271210	3,093,838	127,739	127,739		
WATTS INDS INC	CL A	94274910	6,103,537	307,483	307,483		
WAUSAU-MOSINEE PAPER	COM	94331510	9,657,797	801,477	801,077	400	
WAVE SYSTEMS CORP	CL A	94352610	201,997	137,413	134,213	3,200	
WAYPOINT FINL CORP	COM	94675610	7,473,828	382,293	382,293		
WEATHERFORD INTL INC	COM	94707410	946,771	21,916	5,146	15,045	1,7
WEBEX INC	COM	94767L10	3,246,843	204,204	204,204		
WEBMETHODS INC	COM	94768C10	3,237,696	327,040	326,640	400	
WEBSense INC	COM	94768410	11,835,995	462,886	462,886		
WEBMD CORP	COM	94769M10	12,422,730	2,206,524	2,195,824	10,500	2

Edgar Filing: STATE STREET CORP - Form 13F-HR

WEBSTER FINL CORP CO	COM	94789010	20,710,936	541,604	533,411	7,939	2
WEIGHT WATCHERS INTL	COM	94862610	5,794,027	133,380	133,380		
WEINGARTEN RLTY INVS	SH BEN INT	94874110	22,558,331	637,241	637,241		
WEIS MKTS INC	COM	94884910	7,691,076	209,281	209,021	260	
WELLMAN INC	COM	94970210	6,047,989	361,074	361,074		
WELLPOINT HEALTH NET	COM	94973H10	303,095,238	3,895,325	3,886,613	8,512	2
WELLS FARGO & CO NEW	COM	94974610	2,059,267,909	41,135,995	39,483,474	1,102,364	550,1
WELLSFORD REAL PPTYS	COM NEW	95024020	1,289,009	62,271	62,271		
WENDYS INTL INC	COM	95059010	91,517,908	2,297,713	2,290,918	6,795	
WERNER ENTERPRISES I	COM	95075510	12,119,082	568,704	568,078	26	6
WESBANCO INC	COM	95081010	7,598,248	320,466	317,066	3,400	
WESCO FINL CORP	COM	95081710	5,111,215	16,947	16,227	20	7
WESCO INTL INC	COM	95082P10	1,384,966	219,836	219,696	140	
WEST COAST BANCORP O	COM	95214510	2,174,620	126,800	126,800		
WEST CORP	COM	95235510	5,797,015	262,784	262,784		
WEST MARINE INC	COM	95423510	612,390	47,993	47,493		5
WEST PHARMACEUTICAL	COM	95530610	10,139,894	315,983	315,963	20	
WESTAMERICA BANCORPO	COM	95709010	17,191,282	438,777	438,727	50	
WESTCORP INC	COM	95790710	4,869,723	152,417	152,417		
Page Total			1 1,815,954,804				

Page 65 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share as Other
WESTERN DIGITAL CORP	COM	95810210	9,693,388	2,982,581	2,979,181	3,400	
WESTERN GAS RES INC	COM	95825910	13,209,979	353,208	353,208		
WESTERN WIRELESS COR	CL A	95988E20	1,311,436	409,824	409,624	100	
WESTPAC BKG CORP	SPONSORED	96121430	951,164	20,997	20,997		
WESTPOINT STEVENS IN	COM	96123810	16,212,591	4,189,300	300,271	3,889,029	
WESTPORT RES CORP NE	COM	96141810	5,710,447	348,198	348,198		
WESTWOOD ONE INC	COM	96181510	51,004,701	1,526,173	1,518,893	6,980	
WET SEAL INC	CL A	96184010	7,833,931	322,384	322,384		
WEYERHAEUSER CO	COM	96216610	322,476,915	5,050,539	5,022,194	15,785	12,
WHIRLPOOL CORP	COM	96332010	110,450,099	1,689,873	1,684,523	4,950	
WHITE ELECTR DESIGNS	COM	96380110	209,206	27,820	27,820		
WHITEHALL JEWELLERS	COM	96506310	1,071,820	51,654	51,614	40	
WHITNEY HLDG CORP	COM	96661210	12,876,586	418,887	418,887		
WHOLE FOODS MKT INC	COM	96683710	30,184,852	625,982	620,338	5,304	
WILD OATS MARKETS IN	COM	96808B10	3,038,987	188,757	188,587	170	
WILEY JOHN & SONS IN	CL A	96822320	83,657,371	3,488,631	486,907	260,920	2,740,
WILEY JOHN & SONS IN	CL B	96822330	30,910,992	1,287,958		4,000	1,283,
WILLIAMS COS INC DEL	COM	96945710	70,138,263	11,709,226	11,671,530	34,431	3,
WILLIAMS ENERGY PART	COM UNIT R	96949110	375,200	11,200	11,200		
WILLIAMS SONOMA INC	COM	96990410	31,702,501	1,034,002	1,028,382	5,340	
WILLOW GROVE BANCORP	COM	97111W10	320,416	27,316	27,316		
WILMINGTON TRUST COR	COM	97180710	18,102,573	593,527	583,787	5,140	4,
WILSON GREATBATCH TE	COM	97223210	2,828,178	110,996	110,896	100	
WILSONS THE LEATHER	COM	97246310	1,696,240	121,160	121,120	40	
WIND RIVER SYSTEMS I	COM	97314910	3,395,597	677,764	669,364	8,300	
WINN DIXIE STORES IN	COM	97428010	46,354,620	2,973,356	2,965,596	7,660	
WINNEBAGO INDS INC	COM	97463710	9,920,020	225,455	225,355	100	
WINSTON HOTELS INC	COM	97563A10	2,989,448	306,296	306,296		
WINTRUST FINANCIAL C	COM	97650W10	4,439,029	128,407	128,407		

Edgar Filing: STATE STREET CORP - Form 13F-HR

WIPRO LTD	SPON ADR 1	97651M10	331,138	11,049	11,049			
WIRELESS FACILITIES	COM	97653A10	1,386,249	282,908	280,028		2,880	
WISCONSIN ENERGY COR	COM	97665710	30,195,527	1,194,916	1,169,851		4,230	20,
WITNESS SYS INC	COM	97742410	734,885	99,578	98,303		1,275	
WOLVERINE WORLD WIDE	COM	97809710	18,620,685	1,067,088	1,061,238		5,850	
WOMEN FIRST HEALTHCA	COM	97815010	653,281	83,754	83,754			
WOODHEAD INDS INC	COM	97943810	2,811,148	164,011	164,011			
WOODWARD GOVERNOR CO	COM	98074510	8,978,199	151,864	151,844			20
WORLD ACCEP CORP DEL	COM	98141910	1,001,834	119,266	119,266			
WORLD FUEL SVCS CORP	COM	98147510	2,063,971	84,589	84,589			
WORLD WRESTLING ENTM	CL A	98156Q10	2,006,945	137,462	137,462			
WORLDCOM INC GA NEW	WRLDCOM GP	98157D10	22,528,997	27,143,370	26,833,056		271,275	39,
WORLDCOM INC GA NEW	MCI GROUP	98157D30	1,643,382	978,204	975,563		1,964	
WORTHINGTON INDS INC	COM	98181110	38,230,258	2,112,169	2,093,984		8,985	9,
WRIGHT MED GROUP INC	COM	98235T10	1,136,358	56,367	56,367			
WRIGLEY WM JR CO	COM	98252610	246,777,587	4,458,493	4,439,509		13,984	5,
WYETH	COM	98302410	1,601,713,868	31,283,474	29,716,367		894,625	672,
WYNDHAM INTL INC	CL A	98310110	1,589,606	1,370,350	1,353,350		17,000	
XM SATELLITE RADIO H	CL A	98375910	2,417,309	333,422	332,922		500	
XTO ENERGY CORP	COM	98385X10	34,180,117	1,659,229	1,656,829		2,100	
X-RITE INC	COM	98385710	1,045,215	122,822	122,822			
Page Total			2,913,113,109					

Page 66 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Other
XCEL ENERGY INC	COM	98389B10	144,010,278	8,587,375	8,548,162	27,032	12,18
XILINX INC	COM	98391910	182,193,103	8,122,742	8,077,996	30,946	13,80
XEROX CORP	COM	98412110	307,286,745	44,087,051	16,408,601	27,677,150	1,30
YAHOO INC	COM	98433210	185,533,775	12,570,039	12,542,421	26,288	1,33
YANKEE CANDLE INC	COM	98475710	6,487,377	239,475	238,309	1,000	16
XICOR INC	COM	98490310	896,019	221,787	221,687		10
YARDVILLE NATL BANCO	COM	98502110	763,702	38,300	38,300		
YELLOW CORP	COM	98550910	19,995,854	617,156	417,706	199,010	44
YORK INTL CORP NEW	COM	98667010	38,758,684	1,147,046	1,145,516	1,330	20
YOUNG BROADCASTING I	CL A	98743410	4,875,791	274,229	274,229		
YOUNG INNOVATIONS IN	COM	98752010	689,610	31,750	31,750		
YUM BRANDS INC	WHEN ISSUE	98849810	280,429,080	9,587,319	9,555,029	24,830	7,46
ZALE CORP NEW	COM	98885810	36,453,036	1,005,601	1,005,001	400	20
ZEBRA TECHNOLOGIES C	CL A	98920710	19,159,397	397,333	396,363	770	20
ZENITH NATL INS CORP	COM	98939010	3,221,595	101,149	101,149		
ZIMMER HLDGS INC	COM	98956P10	171,752,110	4,816,380	4,680,604	67,335	68,44
ZIONS BANCORPORATION	COM	98970110	101,445,056	1,947,122	1,943,916	3,006	20
ZORAN CORP	COM	98975F10	9,458,004	412,833	411,063	1,770	
ZYMOGENETICS INC	COM	98985T10	426,888	48,400	48,400		
ZYGO CORP	COM	98985510	1,277,076	158,643	158,643		
ZOLL MED CORP	COM	98992210	3,171,284	97,488	97,488		
ZOMAX INC MINN	COM	98992910	930,840	238,677	238,677		
Page Total			1,519,215,304				
Grand Total			302,221,461,225				

TOTAL MARKET VALUE 302, 221,461,225

